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## INTEREST RATE AND CURRENCY DERIVATIVES

### INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/03/2015

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 07/05/2015 Bond Future			122.14804	122.14804	122.25123	122.25123			0.00	0	0
EL28 On 06/08/2015 Bond Future			124.11684	124.11684	124.22398	124.22398			0.00	0	0
<b>Total EL28 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EL28 On 07/05/2015 Bond Future	124.99	Put			2,738.77000	2.73877	2,841,960		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.00	Put			2,748.77000	2.74877	2,851,960		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 07/05/2015 Bond Future	125.01	Put			2,758.77000	2.75877	2,861,960		0.00	0	0
EL28 On 07/05/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	124.99	Put			766.02000	0.76602	873,160		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.00	Put			776.02000	0.77602	883,160		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Call			0.00000	0.00000	0,000		0.00	0	0
EL28 On 06/08/2015 Bond Future	125.01	Put			786.02000	0.78602	893,160		0.00	0	0
<b>Total EL28 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	07/05/2015	Bond Future			9.32651	85.25882	9.44252	84.37846			0.00	0	6,576
ES33	On	06/08/2015	Bond Future			9.40548	86.62578	9.52493	85.73288			0.00	0	0
ES33	On	05/11/2015	Bond Future			9.47718	84.26966	9.59990	83.36490			0.00	0	0
<b>Total ES33 Future</b>												<b>0.00</b>	<b>0</b>	<b>6,576</b>
ES33	On	07/05/2015	Bond Future	9.74	Call			2,194.68000	2.19468	3,075,040		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Call			2,266.92000	2.26692	3,147,280		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Call			2,339.07000	2.33907	3,219,430		0.00	0	0
ES33	On	07/05/2015	Bond Future	9.76	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Call			480.35000	0.48035	1,373,250		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Call			553.80000	0.55380	1,446,700		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	06/08/2015	Bond Future	9.61	Call			627.15000	0.62715	1,520,050		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.01	Put			4,489.25000	4.48925	3,584,490		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	8.99	Put			4,647.81000	4.64781	3,743,050		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	05/11/2015	Bond Future	9.00	Put			4,568.48000	4.56848	3,663,720		0.00	0	0
<b>Total ES33 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>												<b>0.00</b>	<b>0</b>	<b>6,576</b>
I2025	On	07/05/2015	Bond Future			118.62142	118.62142	118.51695	118.51695			0.00	0	16
I2025	On	06/08/2015	Bond Future			119.36763	119.36763	119.26374	119.26374			0.00	0	0
<b>Total I2025 Future</b>												<b>0.00</b>	<b>0</b>	<b>16</b>
I2025	On	07/05/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	120.99	Put			2,473.05000	2.47305	2,368,580		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.00	Put			2,483.05000	2.48305	2,378,580		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	07/05/2015	Bond Future	121.01	Put			2,493.05000	2.49305	2,388,580		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.00	Put			1,736.26000	1.73626	1,632,370		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	121.01	Put			1,746.26000	1.74626	1,642,370		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	06/08/2015	Bond Future	120.99	Put			1,726.26000	1.72626	1,622,370		0.00	0	0
<b>Total I2025 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For I2025</b>											<b>0.00</b>	<b>0</b>	<b>16</b>
I2038	On	07/05/2015			127.72068	127.72068	127.83556	127.83556			0.00	0	2,657
I2038	On	06/08/2015			128.46806	128.46806	128.58699	128.58699			0.00	0	0
<b>Total I2038 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,657</b>
I2038	On	07/05/2015	126.99	Call			845.56000	0.84556	730,680		0.00	0	0
I2038	On	07/05/2015	126.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.00	Call			835.56000	0.83556	720,680		0.00	0	0
I2038	On	07/05/2015	127.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	07/05/2015	127.01	Call			825.56000	0.82556	710,680		0.00	0	0
I2038	On	07/05/2015	127.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.01	Call			576.99000	0.57699	458,060		0.00	0	0
I2038	On	06/08/2015	128.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	127.99	Call			596.99000	0.59699	478,060		0.00	0	0
I2038	On	06/08/2015	127.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	06/08/2015	128.00	Call			586.99000	0.58699	468,060		0.00	0	0
I2038	On	06/08/2015	128.00	Put			0.00000	0.00000	0,000		0.00	0	0
<b>Total I2038 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>											<b>0.00</b>	<b>0</b>	<b>2,657</b>
I2046	On	07/05/2015			126.58334	126.58334	126.69566	126.69566			0.00	0	5,889
I2046	On	06/08/2015			128.62351	128.62351	128.73995	128.73995			0.00	0	0
<b>Total I2046 Future</b>											<b>0.00</b>	<b>0</b>	<b>5,889</b>
I2046	On	07/05/2015	126.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	126.99	Put			294.34000	0.29434	406,660		0.00	0	0
I2046	On	07/05/2015	127.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.00	Put			304.34000	0.30434	416,660		0.00	0	0
I2046	On	07/05/2015	127.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	07/05/2015	127.01	Put			314.34000	0.31434	426,660		0.00	0	0
I2046	On	06/08/2015	128.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	128.99	Put			250.05000	0.25005	366,490		0.00	0	0
I2046	On	06/08/2015	129.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.00	Put			260.05000	0.26005	376,490		0.00	0	0
I2046	On	06/08/2015	129.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	06/08/2015	129.01	Put			270.05000	0.27005	386,490		0.00	0	0
<b>Total I2046 Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>											<b>0.00</b>	<b>0</b>	<b>5,889</b>
I2050	On	07/05/2015			135.47370	135.47370	135.59273	135.59273			0.00	0	2,753
I2050	On	06/08/2015			136.19778	136.19778	136.32136	136.32136			0.00	0	0
<b>Total I2050 Future</b>											<b>0.00</b>	<b>0</b>	<b>2,753</b>
I2050	On	07/05/2015	134.99	Call			602.73000	0.60273	483,700		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	07/05/2015	Bond Future	134.99	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Call			592.73000	0.59273	473,700		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.00	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Call			582.73000	0.58273	463,700		0.00	0	0
I2050	On	07/05/2015	Bond Future	135.01	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	136.99	Put			668.64000	0.66864	792,220		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.00	Put			678.64000	0.67864	802,220		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	06/08/2015	Bond Future	137.01	Put			688.64000	0.68864	812,220		0.00	0	0
<b>Total I2050 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>												<b>0.00</b>	<b>0</b>	<b>2,753</b>
R186	On	07/05/2015	Bond Future			7.82245	124.26370	7.92731	123.37149		8.53	31,065,925.00	250	38,210
R186	On	06/08/2015	Bond Future			7.87285	120.95878	7.98133	120.05456		8.66	0.00	0	340
R186	On	05/11/2015	Bond Future			7.91155	122.95890	8.02348	122.04392		8.41	0.00	0	0
R186	On	04/02/2016	Bond Future			7.93890	119.82724	8.05474	118.89801		8.47	0.00	0	5,592
<b>Total R186 Future</b>												<b>31,065,925.00</b>	<b>250</b>	<b>44,142</b>
R186	On	07/05/2015	Bond Future	7.45	Put			4,286.32000	4.28632	3,537,520	8.33	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.80	Call			818.49000	0.81849	1,242,080	8.46	0.00	0	0
R186	On	07/05/2015	Bond Future	7.80	Put			1,902.90000	1.90290	1,434,280	8.46	0.00	0	300
R186	On	07/05/2015	Bond Future	8.00	Call			1,628.50000	1.62850	2,223,380	8.53	0.00	0	0
R186	On	07/05/2015	Bond Future	8.00	Put			1,015.32000	1.01532	717,990	8.53	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.10	Call			2,155.61000	2.15561	2,826,410	8.59	0.00	0	0
R186	On	07/05/2015	Bond Future	8.10	Put			705.90000	0.70590	484,490	8.59	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.24	Call			3,008.09000	3.00809	3,763,400	8.67	0.00	0	0
R186	On	07/05/2015	Bond Future	8.24	Put			400.77000	0.40077	263,870	8.67	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Call			200.29000	0.20029	374,980	8.35	0.00	0	0
R186	On	07/05/2015	Bond Future	7.50	Put			3,893.80000	3.89380	3,176,280	8.35	0.00	0	4,229
R186	On	07/05/2015	Bond Future	8.25	Call			3,073.26000	3.07326	3,833,640	8.68	0.00	0	0
R186	On	07/05/2015	Bond Future	7.45	Call			150.49000	0.15049	293,900	8.33	0.00	0	0
R186	On	07/05/2015	Bond Future	8.25	Put			383.85000	0.38385	252,020	8.68	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Call			3,138.94000	3.13894	3,904,250	8.69	0.00	0	0
R186	On	07/05/2015	Bond Future	8.26	Put			367.52000	0.36752	240,620	8.69	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Call			1,882.64000	1.88264	2,516,970	8.56	0.00	0	0
R186	On	07/05/2015	Bond Future	8.05	Put			850.18000	0.85018	592,300	8.56	0.00	0	4,229
R186	On	07/05/2015	Bond Future	7.30	Call			57.79000	0.05779	129,860	8.29	0.00	0	0
R186	On	07/05/2015	Bond Future	7.30	Put			5,533.61000	5.53361	4,713,470	8.29	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Call			111.26000	0.11126	227,160	8.32	0.00	0	0
R186	On	07/05/2015	Bond Future	7.40	Put			4,691.57000	4.69157	3,915,260	8.32	0.00	0	4,229

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2015	Bond Future	7.75	Call			1,498.79000	1.49879	1,976,110	8.57	0.00	0	1,000
R186	On	06/08/2015	Bond Future	7.75	Put			3,438.38000	3.43838	3,011,480	8.57	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Call			2,391.34000	2.39134	2,982,060	8.66	0.00	0	0
R186	On	06/08/2015	Bond Future	7.99	Put			2,319.47000	2.31947	2,005,970	8.66	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Call			2,433.98000	2.43398	3,029,160	8.66	0.00	0	0
R186	On	06/08/2015	Bond Future	8.00	Put			2,279.30000	2.27930	1,970,260	8.66	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Call			2,476.77000	2.47677	3,076,670	8.66	0.00	0	0
R186	On	06/08/2015	Bond Future	8.01	Put			2,239.35000	2.23935	1,935,030	8.66	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Call			7,615.11000	7.61511	8,482,070	9.08	0.00	0	0
R186	On	06/08/2015	Bond Future	8.90	Put			320.06000	0.32006	282,800	9.08	0.00	0	5,350
R186	On	05/11/2015	Bond Future	9.00	Put			656.53000	0.65653	624,750	8.87	0.00	0	2,600
R186	On	05/11/2015	Bond Future	8.24	Call			4,006.88000	4.00688	4,702,840	8.52	0.00	0	0
R186	On	05/11/2015	Bond Future	8.24	Put			2,263.89000	2.26389	2,044,870	8.52	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Call			4,054.51000	4.05451	4,753,930	8.52	0.00	0	0
R186	On	05/11/2015	Bond Future	8.25	Put			2,231.87000	2.23187	2,016,310	8.52	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Call			4,102.78000	4.10278	4,805,270	8.53	0.00	0	0
R186	On	05/11/2015	Bond Future	8.26	Put			2,200.56000	2.20056	1,988,070	8.53	0.00	0	0
R186	On	05/11/2015	Bond Future	9.00	Call			8,246.43000	8.24643	9,129,630	8.87	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Put			6,301.06000	6.30106	5,847,370	8.30	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Call			1,701.07000	1.70107	2,180,820	8.30	0.00	0	0
R186	On	04/02/2016	Bond Future	7.50	Put			6,242.48000	6.24248	5,793,000	8.30	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Call			1,727.17000	1.72717	2,210,310	8.30	0.00	0	0
R186	On	04/02/2016	Bond Future	7.51	Put			6,184.64000	6.18464	5,738,550	8.30	0.00	0	0
R186	On	04/02/2016	Bond Future	7.49	Call			1,675.63000	1.67563	2,151,170	8.30	0.00	0	0
<b>Total R186 Option</b>												<b>0.00</b>	<b>0</b>	<b>34,624</b>
<b>Total For R186</b>												<b>31,065,925.00</b>	<b>250</b>	<b>78,766</b>
R197	On	07/05/2015	Bond Future			286.85327	286.85327	287.10990	287.10990			0.00	0	1,046
R197	On	06/08/2015	Bond Future			285.42503	285.42503	285.69103	285.69103			0.00	0	0
<b>Total R197 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,046</b>
R197	On	07/05/2015	Bond Future	294.01	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.01	Put			6,900.10000	6.90010	7,156,730		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	293.99	Put			6,880.10000	6.88010	7,136,730		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	07/05/2015	Bond Future	294.00	Put			6,890.10000	6.89010	7,146,730		0.00	0	0
R197	On	06/08/2015	Bond Future	288.01	Put			2,318.97000	2.31897	2,584,970		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	287.99	Put			2,298.97000	2.29897	2,564,970		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	06/08/2015	Bond Future	288.00	Put			2,308.97000	2.30897	2,574,970		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/08/2015	Bond Future	288.01	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R197 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>												<b>0.00</b>	<b>0</b>	<b>1,046</b>
R202	On	07/05/2015	Bond Future			236.67550	236.67550	236.37987	236.37987			0.00	0	51,206
R202	On	06/08/2015	Bond Future			237.27579	237.27579	236.97981	236.97981			0.00	0	0
<b>Total R202 Future</b>												<b>0.00</b>	<b>0</b>	<b>51,206</b>
R202	On	07/05/2015	Bond Future	238.51	Put			2,130.13000	2.13013	1,834,500		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.49	Put			2,110.13000	2.11013	1,814,500		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	07/05/2015	Bond Future	238.50	Put			2,120.13000	2.12013	1,824,500		0.00	0	0
R202	On	07/05/2015	Bond Future	238.51	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.01	Put			3,030.19000	3.03019	2,734,210		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	239.99	Put			3,010.19000	3.01019	2,714,210		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	06/08/2015	Bond Future	240.00	Put			3,020.19000	3.02019	2,724,210		0.00	0	0
<b>Total R202 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>												<b>0.00</b>	<b>0</b>	<b>51,206</b>
R2023	On	07/05/2015	Bond Future			7.61741	102.28926	7.72254	101.67852		6.75	0.00	0	15,264
R2023	On	06/08/2015	Bond Future			7.66842	103.92924	7.77795	103.31059		6.57	0.00	0	0
<b>Total R2023 Future</b>												<b>0.00</b>	<b>0</b>	<b>15,264</b>
R2023	On	07/05/2015	Bond Future	8.14	Call			2,526.12000	2.52612	3,083,680	6.95	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.14	Put			146.35000	0.14635	93,170	6.95	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Call			2,575.06000	2.57506	3,135,010	6.96	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.15	Put			139.17000	0.13917	88,380	6.96	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Call			2,624.27000	2.62427	3,186,520	6.96	0.00	0	0
R2023	On	07/05/2015	Bond Future	8.16	Put			132.29000	0.13229	83,800	6.96	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Call			3,237.50000	3.23750	3,777,770	6.77	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.26	Put			570.85000	0.57085	492,470	6.77	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Call			7,004.70000	7.00470	7,621,630	6.96	0.00	0	0
R2023	On	06/08/2015	Bond Future	9.07	Put			55.70000	0.05570	53,980	6.96	0.00	0	911
R2023	On	06/08/2015	Bond Future	8.24	Call			3,155.11000	3.15511	3,691,600	6.77	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.24	Put			597.31000	0.59731	515,150	6.77	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Call			3,196.21000	3.19621	3,734,600	6.77	0.00	0	0
R2023	On	06/08/2015	Bond Future	8.25	Put			583.96000	0.58396	503,700	6.77	0.00	0	0
<b>Total R2023 Option</b>												<b>0.00</b>	<b>0</b>	<b>911</b>
<b>Total For R2023</b>												<b>0.00</b>	<b>0</b>	<b>16,175</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	07/05/2015	Bond Future			6.88373	104.19500	6.98778	103.96942		2.20	0.00	0	7,710
R203	On	06/08/2015	Bond Future			6.93878	105.86557	7.05555	105.63828		2.05	0.00	0	0
R203	On	05/11/2015	Bond Future			6.96279	103.44863	7.09437	103.22114		1.89	0.00	0	0
<b>Total R203 Future</b>												<b>0.00</b>	<b>0</b>	<b>7,710</b>
R203	On	07/05/2015	Bond Future	7.24	Call			634.31000	0.63431	826,790	2.24	0.00	0	0
R203	On	07/05/2015	Bond Future	7.24	Put			90.10000	0.09010	57,000	2.24	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Call			651.33000	0.65133	845,290	2.24	0.00	0	0
R203	On	07/05/2015	Bond Future	7.25	Put			85.62000	0.08562	54,000	2.24	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Call			668.51000	0.66851	863,910	2.24	0.00	0	0
R203	On	07/05/2015	Bond Future	7.26	Put			81.31000	0.08131	51,130	2.24	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Call			228.97000	0.22897	335,220	2.02	0.00	0	0
R203	On	06/08/2015	Bond Future	6.74	Put			844.69000	0.84469	723,650	2.02	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Call			235.13000	0.23513	342,910	2.02	0.00	0	0
R203	On	06/08/2015	Bond Future	6.75	Put			831.26000	0.83126	711,750	2.02	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Call			241.41000	0.24141	350,720	2.02	0.00	0	0
R203	On	06/08/2015	Bond Future	6.76	Put			817.96000	0.81796	699,980	2.02	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Call			44.05000	0.04405	83,360	1.78	0.00	0	0
R203	On	05/11/2015	Bond Future	5.99	Put			1,974.19000	1.97419	1,786,010	1.78	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Call			45.47000	0.04547	85,450	1.78	0.00	0	0
R203	On	05/11/2015	Bond Future	6.00	Put			1,957.92000	1.95792	1,770,410	1.78	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Call			46.93000	0.04693	87,740	1.78	0.00	0	0
R203	On	05/11/2015	Bond Future	6.01	Put			1,941.69000	1.94169	1,755,010	1.78	0.00	0	0
<b>Total R203 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>												<b>0.00</b>	<b>0</b>	<b>7,710</b>
R2030	On	07/05/2015	Bond Future			8.19319	100.57734	8.31819	99.53914			124,715,901.60	1,240	7,045
R2030	On	06/08/2015	Bond Future			8.24817	98.18162	8.37698	97.12854			0.00	0	0
<b>Total R2030 Future</b>												<b>124,715,901.60</b>	<b>1,240</b>	<b>7,045</b>
R2030	On	07/05/2015	Bond Future	8.74	Call			3,391.69000	3.39169	4,429,890		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Call			3,470.06000	3.47006	4,508,260		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Call			3,548.33000	3.54833	4,586,530		0.00	0	0
R2030	On	07/05/2015	Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.76	Put			5,192.47000	5.19247	4,139,390		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.74	Put			5,367.21000	5.36721	4,314,130		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	06/08/2015	Bond Future	7.75	Put			5,279.79000	5.27979	4,226,710		0.00	0	0
<b>Total R2030 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R2030</b>									<b>124,715,901.60</b>	<b>1,240</b>	<b>7,045</b>
R2032 On 07/05/2015 Bond Future			8.30686	100.42063	8.44169	99.22308			0.00	0	126
R2032 On 06/08/2015 Bond Future			8.35936	102.03068	8.49806	100.81577			0.00	0	0
R2032 On 05/11/2015 Bond Future			8.40297	99.56148	8.54538	98.32982			0.00	0	0
<b>Total R2032 Future</b>									<b>0.00</b>	<b>0</b>	<b>126</b>
R2032 On 07/05/2015 Bond Future	8.49	Call			423.98000	0.42398	1,621,530		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Call			511.41000	0.51141	1,708,960		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Call			598.72000	0.59872	1,796,270		0.00	0	0
R2032 On 07/05/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Call			0.00000	0.00000	1,144,910		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.49	Put			70.00000	0.07000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Call			16.84000	0.01684	1,231,750		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Call			103.57000	0.10357	1,318,480		0.00	0	0
R2032 On 06/08/2015 Bond Future	8.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.01	Put			4,749.38000	4.74938	3,517,720		0.00	0	0
R2032 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	7.99	Put			4,933.22000	4.93322	3,701,560		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2032 On 05/11/2015 Bond Future	8.00	Put			4,841.24000	4.84124	3,609,580		0.00	0	0
<b>Total R2032 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>									<b>0.00</b>	<b>0</b>	<b>126</b>
R2037 On 07/05/2015 Bond Future			8.41208	103.22056	8.54183	101.93949			0.00	0	32,365
R2037 On 06/08/2015 Bond Future			8.46488	100.61674	8.59821	99.31698			0.00	0	1,954
R2037 On 05/11/2015 Bond Future			8.50545	102.28096	8.64202	100.96324			0.00	0	0
<b>Total R2037 Future</b>									<b>0.00</b>	<b>0</b>	<b>34,319</b>
R2037 On 07/05/2015 Bond Future	8.99	Call			4,234.48000	4.23448	5,515,550		0.00	0	0
R2037 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Call			4,325.71000	4.32571	5,606,780		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Call			4,416.81000	4.41681	5,697,880		0.00	0	0
R2037 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Call			1,353.63000	1.35363	2,653,390		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Call			1,448.00000	1.44800	2,747,760		0.00	0	0
R2037 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2015	Bond Future	8.76	Call			1,542.23000	1.54223	2,841,990		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.01	Put			6,334.18000	6.33418	5,016,460		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	7.99	Put			6,544.77000	6.54477	5,227,050		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2037	On	05/11/2015	Bond Future	8.00	Put			6,439.39000	6.43939	5,121,670		0.00	0	0
<b>Total R2037 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>												<b>0.00</b>	<b>0</b>	<b>34,319</b>
R204	On	07/05/2015	Bond Future			7.14008	105.80332	7.24284	105.47650		3.31	0.00	0	12,556
R204	On	06/08/2015	Bond Future			7.20256	103.46374	7.31356	103.13358		3.31	0.00	0	100
R204	On	05/11/2015	Bond Future			7.24042	105.17444	7.36013	104.84241		3.14	0.00	0	0
<b>Total R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>12,656</b>
R204	On	07/05/2015	Bond Future	7.49	Call			931.52000	0.93152	1,205,080	3.37	0.00	0	0
R204	On	07/05/2015	Bond Future	7.49	Put			150.66000	0.15066	97,400	3.37	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Call			955.92000	0.95592	1,231,610	3.37	0.00	0	0
R204	On	07/05/2015	Bond Future	7.50	Put			143.62000	0.14362	92,490	3.37	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Call			980.48000	0.98048	1,258,410	3.37	0.00	0	0
R204	On	07/05/2015	Bond Future	7.51	Put			136.76000	0.13676	87,870	3.37	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Call			3,236.51000	3.23651	3,564,520	3.52	0.00	0	0
R204	On	06/08/2015	Bond Future	8.41	Put			44.70000	0.04470	42,550	3.52	0.00	0	699
R204	On	06/08/2015	Bond Future	7.74	Call			1,567.69000	1.56769	1,850,930	3.41	0.00	0	0
R204	On	06/08/2015	Bond Future	7.74	Put			311.42000	0.31142	264,500	3.41	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Call			1,589.65000	1.58965	1,874,010	3.41	0.00	0	0
R204	On	06/08/2015	Bond Future	7.75	Put			304.15000	0.30415	258,350	3.41	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Call			1,611.73000	1.61173	1,897,190	3.41	0.00	0	0
R204	On	06/08/2015	Bond Future	7.76	Put			297.01000	0.29701	252,310	3.41	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Call			93.93000	0.09393	160,160	2.98	0.00	0	0
R204	On	05/11/2015	Bond Future	6.26	Put			3,196.29000	3.19629	2,930,490	2.98	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Call			88.55000	0.08855	152,960	2.98	0.00	0	0
R204	On	05/11/2015	Bond Future	6.24	Put			3,248.39000	3.24839	2,980,770	2.98	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Call			91.21000	0.09121	156,520	2.98	0.00	0	0
R204	On	05/11/2015	Bond Future	6.25	Put			3,222.31000	3.22231	2,955,590	2.98	0.00	0	0
<b>Total R204 Option</b>												<b>0.00</b>	<b>0</b>	<b>699</b>
<b>Total For R204</b>												<b>0.00</b>	<b>0</b>	<b>13,355</b>
R2044	On	07/05/2015	Bond Future			8.45584	105.57532	8.59041	104.11046			0.00	0	9,494
R2044	On	06/08/2015	Bond Future			8.50569	102.88395	8.64384	101.39746			0.00	0	0
R2044	On	05/11/2015	Bond Future			8.54405	104.58580	8.68543	103.07824			0.00	0	0
<b>Total R2044 Future</b>												<b>0.00</b>	<b>0</b>	<b>9,494</b>
R2044	On	07/05/2015	Bond Future	9.00	Call			4,249.08000	4.24908	5,713,940		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 07/05/2015 Bond Future	9.00	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Call			4,349.04000	4.34904	5,813,900		0.00	0	0
R2044 On 07/05/2015 Bond Future	9.01	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Call			4,148.96000	4.14896	5,613,820		0.00	0	0
R2044 On 07/05/2015 Bond Future	8.99	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Call			1,222.03000	1.22203	2,708,520		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Call			1,013.41000	1.01341	2,499,900		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Call			1,117.81000	1.11781	2,604,300		0.00	0	0
R2044 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.25	Put			4,766.89000	4.76689	3,259,330		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.26	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.26	Put			4,653.22000	4.65322	3,145,660		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.24	Call			0.00000	0.00000	0,000		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.24	Put			4,880.78000	4.88078	3,373,220		0.00	0	0
R2044 On 05/11/2015 Bond Future	8.25	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2044 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>									<b>0.00</b>	<b>0</b>	<b>9,494</b>
R2048 On 07/05/2015 Bond Future			8.44379	105.09996	8.57294	103.64755			0.00	0	36,892
R2048 On 06/08/2015 Bond Future			8.48891	106.78501	8.62135	105.31124			0.00	0	745
R2048 On 05/11/2015 Bond Future			8.52829	104.11902	8.66383	102.62444			0.00	0	0
<b>Total R2048 Future</b>									<b>0.00</b>	<b>0</b>	<b>37,637</b>
R2048 On 07/05/2015 Bond Future	9.26	Call			7,160.26000	7.16026	8,612,670		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.26	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Call			6,964.46000	6.96446	8,416,870		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.24	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Call			7,062.45000	7.06245	8,514,860		0.00	0	0
R2048 On 07/05/2015 Bond Future	9.25	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Call			1,289.37000	1.28937	2,763,140		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Call			1,396.73000	1.39673	2,870,500		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Call			1,503.89000	1.50389	2,977,660		0.00	0	0
R2048 On 06/08/2015 Bond Future	8.76	Put			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	7.99	Put			7,826.15000	7.82615	6,331,570		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.00	Put			7,702.44000	7.70244	6,207,860		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Call			0.00000	0.00000	0,000		0.00	0	0
R2048 On 05/11/2015 Bond Future	8.01	Put			7,578.98000	7.57898	6,084,400		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 05/11/2015 Bond Future	7.99	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R2048 Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>									<b>0.00</b>	<b>0</b>	<b>37,637</b>
R207 On 07/05/2015 Bond Future			7.31398	102.07872	7.41587	101.68256		4.35	0.00	0	34,939
R207 On 06/08/2015 Bond Future			7.37654	100.07285	7.48488	99.67217		4.35	0.00	0	100
R207 On 05/11/2015 Bond Future			7.41444	101.72771	7.52920	101.32387		4.17	0.00	0	0
R207 On 04/02/2016 Bond Future			7.43217	99.87883	7.55490	99.46943		4.06	0.00	0	0
<b>Total R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>35,039</b>
R207 On 07/05/2015 Bond Future	7.73	Call			1,352.53000	1.35253	1,699,190	4.43	0.00	0	66
R207 On 07/05/2015 Bond Future	7.73	Put			143.16000	0.14316	93,660	4.43	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Call			3,141.52000	3.14152	3,535,040	4.60	0.00	0	0
R207 On 07/05/2015 Bond Future	8.24	Put			6.57000	0.00657	3,930	4.60	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Call			3,178.36000	3.17836	3,572,050	4.60	0.00	0	0
R207 On 07/05/2015 Bond Future	8.25	Put			6.12000	0.00612	3,650	4.60	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Call			3,215.18000	3.21518	3,609,070	4.60	0.00	0	0
R207 On 07/05/2015 Bond Future	8.26	Put			5.66000	0.00566	3,390	4.60	0.00	0	0
R207 On 06/08/2015 Bond Future	7.46	Call			924.40000	0.92440	1,186,740	4.34	0.00	0	70
R207 On 06/08/2015 Bond Future	7.46	Put			1,016.24000	1.01624	877,900	4.34	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Call			1,520.72000	1.52072	1,839,590	4.42	0.00	0	0
R207 On 06/08/2015 Bond Future	7.74	Put			584.91000	0.58491	503,100	4.42	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Call			1,544.94000	1.54494	1,865,530	4.42	0.00	0	0
R207 On 06/08/2015 Bond Future	7.75	Put			572.66000	0.57266	492,570	4.42	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Call			1,569.33000	1.56933	1,891,610	4.42	0.00	0	0
R207 On 06/08/2015 Bond Future	7.76	Put			560.61000	0.56061	482,210	4.42	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Call			1,649.70000	1.64970	1,972,010	4.24	0.00	0	0
R207 On 05/11/2015 Bond Future	7.74	Put			913.09000	0.91309	831,560	4.24	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Call			1,670.80000	1.67080	1,994,810	4.24	0.00	0	0
R207 On 05/11/2015 Bond Future	7.75	Put			899.41000	0.89941	819,580	4.24	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Call			1,692.34000	1.69234	2,017,440	4.24	0.00	0	0
R207 On 05/11/2015 Bond Future	7.76	Put			886.19000	0.88619	807,450	4.24	0.00	0	0
R207 On 05/11/2015 Bond Future	7.43	Call			1,063.44000	1.06344	1,333,690	4.16	0.00	0	53
R207 On 05/11/2015 Bond Future	7.43	Put			1,412.41000	1.41241	1,278,820	4.16	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Call			1,307.27000	1.30727	1,605,110	4.06	0.00	0	0
R207 On 04/02/2016 Bond Future	7.50	Put			1,490.15000	1.49015	1,378,590	4.06	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Call			1,323.81000	1.32381	1,623,130	4.06	0.00	0	0
R207 On 04/02/2016 Bond Future	7.51	Put			1,473.35000	1.47335	1,363,270	4.06	0.00	0	0
R207 On 04/02/2016 Bond Future	7.27	Call			957.22000	0.95722	1,218,480	4.01	0.00	0	43
R207 On 04/02/2016 Bond Future	7.27	Put			1,910.76000	1.91076	1,762,620	4.01	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Call			1,290.85000	1.29085	1,587,200	4.06	0.00	0	0
R207 On 04/02/2016 Bond Future	7.49	Put			1,507.09000	1.50709	1,394,040	4.06	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total R207 Option</b>											<b>0.00</b>	<b>0</b>	<b>232</b>
<b>Total For R207</b>											<b>0.00</b>	<b>0</b>	<b>35,271</b>
R208	On	07/05/2015			7.40878	97.66689	7.51961	97.15724		5.49	0.00	0	58,893
R208	On	06/08/2015			7.46191	99.23284	7.57841	98.71678		5.33	0.00	0	0
R208	On	05/11/2015			7.49950	97.47284	7.62167	96.95162		5.29	0.00	0	0
<b>Total R208 Future</b>											<b>0.00</b>	<b>0</b>	<b>58,893</b>
R208	On	07/05/2015	8.01	Call			2,290.91000	2.29091	2,770,730	5.70	0.00	0	0
R208	On	07/05/2015	8.01	Put			74.60000	0.07460	44,770	5.70	0.00	0	0
R208	On	07/05/2015	7.99	Call			2,210.26000	2.21026	2,686,930	5.70	0.00	0	0
R208	On	07/05/2015	7.99	Put			83.12000	0.08312	50,140	5.70	0.00	0	0
R208	On	07/05/2015	8.00	Call			2,250.50000	2.25050	2,728,780	5.70	0.00	0	0
R208	On	07/05/2015	8.00	Put			78.76000	0.07876	47,390	5.70	0.00	0	0
R208	On	06/08/2015	8.85	Call			5,464.47000	5.46447	5,978,120	5.65	0.00	0	0
R208	On	06/08/2015	8.01	Put			493.48000	0.49348	402,630	5.41	0.00	0	0
R208	On	06/08/2015	8.85	Put			43.53000	0.04353	41,120	5.65	0.00	0	198
R208	On	06/08/2015	7.99	Call			2,312.89000	2.31289	2,734,280	5.41	0.00	0	0
R208	On	06/08/2015	7.99	Put			516.22000	0.51622	421,550	5.41	0.00	0	0
R208	On	06/08/2015	8.00	Call			2,344.57000	2.34457	2,767,880	5.41	0.00	0	0
R208	On	06/08/2015	8.00	Put			504.75000	0.50475	412,000	5.41	0.00	0	0
R208	On	06/08/2015	8.01	Call			2,376.41000	2.37641	2,801,620	5.41	0.00	0	0
R208	On	05/11/2015	7.74	Call			1,781.47000	1.78147	2,147,700	5.29	0.00	0	0
R208	On	05/11/2015	7.74	Put			1,279.86000	1.27986	1,124,870	5.29	0.00	0	0
R208	On	05/11/2015	7.75	Call			1,805.46000	1.80546	2,173,730	5.29	0.00	0	0
R208	On	05/11/2015	7.75	Put			1,261.61000	1.26161	1,108,660	5.29	0.00	0	0
R208	On	05/11/2015	7.76	Call			1,829.62000	1.82962	2,199,920	5.29	0.00	0	0
R208	On	05/11/2015	7.76	Put			1,243.55000	1.24355	1,092,630	5.29	0.00	0	0
R208	On	05/11/2015	8.48	Call			3,939.16000	3.93916	4,426,050	5.51	0.00	0	0
R208	On	05/11/2015	8.48	Put			371.65000	0.37165	337,320	5.51	0.00	0	2,200
<b>Total R208 Option</b>											<b>0.00</b>	<b>0</b>	<b>2,398</b>
<b>Total For R208</b>											<b>0.00</b>	<b>0</b>	<b>61,291</b>
R209	On	07/05/2015			8.35438	80.07568	8.48360	79.02041		13.55	0.00	0	22,168
R209	On	06/08/2015			8.40083	81.35955	8.53333	80.28882		13.31	0.00	0	0
R209	On	05/11/2015			8.43936	79.55609	8.57497	78.47029		13.59	0.00	0	0
<b>Total R209 Future</b>											<b>0.00</b>	<b>0</b>	<b>22,168</b>
R209	On	07/05/2015	7.30	Call			0.87000	0.00087	3,810	13.03	0.00	0	0
R209	On	07/05/2015	9.00	Put			197.97000	0.19797	109,910	14.02	0.00	0	0
R209	On	07/05/2015	9.01	Call			4,275.33000	4.27533	5,245,920	14.03	0.00	0	0
R209	On	07/05/2015	9.01	Put			189.43000	0.18943	104,750	14.03	0.00	0	0
R209	On	07/05/2015	7.30	Put			10,521.82000	10.52182	9,469,490	13.03	0.00	0	0
R209	On	07/05/2015	8.30	Call			715.58000	0.71558	1,157,840	13.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/05/2015	Bond Future	8.30	Put			2,221.36000	2.22136	1,608,350	13.45	0.00	0	700
R209	On	07/05/2015	Bond Future	8.99	Call			4,143.56000	4.14356	5,107,230	14.01	0.00	0	0
R209	On	07/05/2015	Bond Future	8.99	Put			206.89000	0.20689	115,290	14.01	0.00	0	0
R209	On	07/05/2015	Bond Future	9.00	Call			4,209.31000	4.20931	5,176,520	14.02	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Call			4,727.10000	4.72710	5,593,430	13.66	0.00	0	0
R209	On	06/08/2015	Bond Future	9.01	Put			1,051.32000	1.05132	846,920	13.66	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Call			9,989.77000	9.98977	11,037,960	14.00	0.00	0	0
R209	On	06/08/2015	Bond Future	9.90	Put			126.30000	0.12630	103,760	14.00	0.00	0	2,914
R209	On	06/08/2015	Bond Future	8.99	Call			4,619.72000	4.61972	5,478,990	13.64	0.00	0	0
R209	On	06/08/2015	Bond Future	8.99	Put			1,092.81000	1.09281	881,350	13.64	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Call			4,673.30000	4.67330	5,536,120	13.65	0.00	0	0
R209	On	06/08/2015	Bond Future	9.00	Put			1,071.90000	1.07190	863,990	13.65	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Put			6,055.40000	6.05540	5,447,930	13.34	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Call			1,330.97000	1.33097	1,799,920	13.33	0.00	0	0
R209	On	05/11/2015	Bond Future	7.99	Put			6,181.61000	6.18161	5,564,760	13.33	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Call			1,354.33000	1.35433	1,827,970	13.33	0.00	0	0
R209	On	05/11/2015	Bond Future	8.00	Put			6,118.30000	6.11830	5,506,140	13.33	0.00	0	0
R209	On	05/11/2015	Bond Future	8.01	Call			1,377.96000	1.37796	1,856,290	13.34	0.00	0	0
<b>Total R209 Option</b>												<b>0.00</b>	<b>0</b>	<b>3,614</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>25,782</b>
R210	On	07/05/2015	Bond Future			174.53439	174.53439	174.69120	174.69120			0.00	0	833
R210	On	06/08/2015	Bond Future			177.34746	177.34746	177.51000	177.51000			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>833</b>
R210	On	07/05/2015	Bond Future	176.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	176.99	Put			2,298.80000	2.29880	2,455,610		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.00	Put			2,308.80000	2.30880	2,465,610		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	07/05/2015	Bond Future	177.01	Put			2,318.80000	2.31880	2,475,610		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	178.99	Put			1,480.00000	1.48000	1,642,540		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.00	Put			1,490.00000	1.49000	1,652,540		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	06/08/2015	Bond Future	179.01	Put			1,500.00000	1.50000	1,662,540		0.00	0	0
<b>Total R210 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>833</b>
R211	On	07/05/2015	Bond Future			130.93545	130.93545	131.04526	131.04526			0.00	0	1,120
R211	On	06/08/2015	Bond Future			131.42773	131.42773	131.54167	131.54167			0.00	0	0
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	07/05/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.01	Put			3,964.74000	3.96474	4,074,550		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	134.99	Put			3,944.74000	3.94474	4,054,550		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	07/05/2015	Bond Future	135.00	Put			3,954.74000	3.95474	4,064,550		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Put			3,458.33000	3.45833	3,572,270		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	135.01	Put			3,468.33000	3.46833	3,582,270		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Call			0.00000	0.00000	0,000		0.00	0	0
R211	On	06/08/2015	Bond Future	134.99	Put			3,448.33000	3.44833	3,562,270		0.00	0	0
R211	On	06/08/2015	Bond Future	135.00	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R211 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>												<b>0.00</b>	<b>0</b>	<b>1,120</b>
R212	On	07/05/2015	Bond Future			137.55904	137.55904	137.47001	137.47001			0.00	0	1,145
R212	On	06/08/2015	Bond Future			138.00018	138.00018	137.91216	137.91216			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
R212	On	07/05/2015	Bond Future	141.00	Put			3,529.99000	3.52999	3,440,960		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	141.01	Put			3,539.99000	3.53999	3,450,960		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	07/05/2015	Bond Future	140.99	Put			3,519.99000	3.51999	3,430,960		0.00	0	0
R212	On	07/05/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Put			3,097.84000	3.09784	3,009,820		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	140.99	Put			3,077.84000	3.07784	2,989,820		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	06/08/2015	Bond Future	141.00	Put			3,087.84000	3.08784	2,999,820		0.00	0	0
R212	On	06/08/2015	Bond Future	141.01	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total R212 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>1,145</b>
R213	On	07/05/2015	Bond Future			8.25085	90.43670	8.37538	89.44092		11.58	0.00	0	16,829
R213	On	06/08/2015	Bond Future			8.30056	91.88671	8.42860	90.87658		11.34	0.00	0	0
R213	On	05/11/2015	Bond Future			8.34374	89.86062	8.47512	88.83687		11.55	0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>16,829</b>
R213	On	07/05/2015	Bond Future	8.74	Call			3,168.23000	3.16823	4,027,430	11.77	0.00	0	0
R213	On	07/05/2015	Bond Future	8.74	Put			341.66000	0.34166	205,080	11.77	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Call			3,229.91000	3.22991	4,094,030	11.78	0.00	0	0
R213	On	07/05/2015	Bond Future	8.75	Put			327.64000	0.32764	195,980	11.78	0.00	0	0
R213	On	07/05/2015	Bond Future	8.76	Call			3,291.98000	3.29198	4,160,890	11.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	07/05/2015	Bond Future	8.76	Put			314.11000	0.31411	187,240	11.79	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Call			2,594.94000	2.59494	3,256,690	11.34	0.00	0	0
R213	On	06/08/2015	Bond Future	8.49	Put			2,116.28000	2.11628	1,767,900	11.34	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Call			2,636.74000	2.63674	3,302,970	11.34	0.00	0	0
R213	On	06/08/2015	Bond Future	8.50	Put			2,080.47000	2.08047	1,736,570	11.34	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Call			2,678.89000	2.67889	3,349,990	11.35	0.00	0	0
R213	On	06/08/2015	Bond Future	8.51	Put			2,045.11000	2.04511	1,706,080	11.35	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Call			955.43000	0.95543	1,320,280	11.22	0.00	0	0
R213	On	05/11/2015	Bond Future	7.74	Put			6,905.59000	6.90559	6,246,690	11.22	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Call			973.87000	0.97387	1,343,220	11.22	0.00	0	0
R213	On	05/11/2015	Bond Future	7.75	Put			6,839.36000	6.83936	6,184,960	11.22	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Call			992.56000	0.99256	1,366,200	11.22	0.00	0	0
R213	On	05/11/2015	Bond Future	7.76	Put			6,773.49000	6.77349	6,123,380	11.22	0.00	0	0
<b>Total R213 Option</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>16,829</b>
R214	On	07/05/2015	Bond Future			8.39343	81.41882	8.51743	80.34047		14.31	0.00	0	15,271
R214	On	06/08/2015	Bond Future			8.43753	82.72423	8.56460	81.63004		14.06	0.00	0	0
R214	On	05/11/2015	Bond Future			8.47591	80.79993	8.60587	79.69036		14.38	0.00	0	0
R214	On	04/02/2016	Bond Future			8.50839	82.22464	8.64152	81.09682		14.05	0.00	0	4,320
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>19,591</b>
R214	On	07/05/2015	Bond Future	9.14	Put			140.39000	0.14039	76,510	14.94	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Call			5,285.08000	5.28508	6,302,110	14.95	0.00	0	0
R214	On	07/05/2015	Bond Future	9.15	Put			134.17000	0.13417	72,850	14.95	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Call			5,356.07000	5.35607	6,375,590	14.96	0.00	0	0
R214	On	07/05/2015	Bond Future	9.16	Put			128.18000	0.12818	69,350	14.96	0.00	0	0
R214	On	07/05/2015	Bond Future	9.14	Call			5,214.19000	5.21419	6,228,660	14.94	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Call			3,423.33000	3.42333	4,209,120	14.23	0.00	0	0
R214	On	06/08/2015	Bond Future	8.74	Put			1,952.37000	1.95237	1,643,970	14.23	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Call			3,472.08000	3.47208	4,262,530	14.24	0.00	0	0
R214	On	06/08/2015	Bond Future	8.75	Put			1,918.61000	1.91861	1,614,870	14.24	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Call			3,521.17000	3.52117	4,316,220	14.25	0.00	0	0
R214	On	06/08/2015	Bond Future	8.76	Put			1,885.32000	1.88532	1,586,180	14.25	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Put			6,798.06000	6.79806	6,124,320	13.98	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Call			1,427.14000	1.42714	1,867,800	13.99	0.00	0	0
R214	On	05/11/2015	Bond Future	8.01	Put			6,728.87000	6.72887	6,059,960	13.99	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Call			1,378.19000	1.37819	1,809,410	13.98	0.00	0	0
R214	On	05/11/2015	Bond Future	7.99	Put			6,867.71000	6.86771	6,189,360	13.98	0.00	0	0
R214	On	05/11/2015	Bond Future	8.00	Call			1,402.52000	1.40252	1,838,350	13.98	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Call			1,828.11000	1.82811	2,315,400	13.66	0.00	0	0
R214	On	04/02/2016	Bond Future	7.99	Put			7,605.38000	7.60538	6,964,850	13.66	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R214 On 04/02/2016 Bond Future	8.00	Call			1,854.50000	1.85450	2,345,880	13.66		0.00	0	0
R214 On 04/02/2016 Bond Future	8.00	Put			7,538.02000	7.53802	6,901,580	13.66		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Call			1,881.13000	1.88113	2,376,600	13.67		0.00	0	0
R214 On 04/02/2016 Bond Future	8.01	Put			7,471.07000	7.47107	6,838,720	13.67		0.00	0	0
<b>Total R214 Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>										<b>0.00</b>	<b>0</b>	<b>19,591</b>
<b>Total for Bond</b>										<b>155,781,826.60</b>	<b>1,490</b>	<b>436,632</b>
AIR03/F On 09/03/2016 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total AIR03/R157 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03/R157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total E170 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For E170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES18 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES18A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES18A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES23A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES23A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES26A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES26A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total ES33A Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES33A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total ES42 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ES42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2025 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2038 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2038</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2046 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2046</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total I2050 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For I2050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186/R207 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R186/R208 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R186/R208</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R197 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R202 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R2023 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R203 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R203</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2030 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2032 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2037 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R204/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R204/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2044 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R2048 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R2048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R207/R203 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R207/R203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R204 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
<b>Total R208/R207 Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R208/R207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
<b>Total R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R186 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R186</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R204 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R204</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R209/R208 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R209/R208</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R210 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R210</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R211	On	31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R211 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R211</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R212 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R212</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R213/R186 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R213/R186</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
<b>Total R214/R209 Future</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R214/R209</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total for Price Contribution</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
GOVI	On	07/05/2015	GOVI			494.42100	494.42100	490.84700	490.84700			0.00	0	488
GOVI	On	06/08/2015	GOVI			502.26700	502.26700	498.63800	498.63800			0.00	0	29
GOVI	On	05/11/2015	GOVI			510.65600	510.65600	506.97700	506.97700			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total GOVI Future</b>									<b>0.00</b>	<b>0</b>	<b>517</b>
GOVI On 07/05/2015 GOVI	449.99	Call			408,570.00000	40.85700	444,310,000		0.00	0	0
GOVI On 07/05/2015 GOVI	449.99	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Call			408,470.00000	40.84700	444,210,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.00	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Call			408,370.00000	40.83700	444,110,000		0.00	0	0
GOVI On 07/05/2015 GOVI	450.01	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Call			0.00000	0.00000	22,570,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.01	Put			13,720.00000	1.37200	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Call			0.00000	0.00000	22,770,000		0.00	0	0
GOVI On 06/08/2015 GOVI	499.99	Put			13,520.00000	1.35200	0,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Call			0.00000	0.00000	22,670,000		0.00	0	0
GOVI On 06/08/2015 GOVI	500.00	Put			13,620.00000	1.36200	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Put			230,230.00000	23.02300	193,440,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.01	Put			230,330.00000	23.03300	193,540,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 05/11/2015 GOVI	529.99	Put			230,130.00000	23.01300	193,340,000		0.00	0	0
GOVI On 05/11/2015 GOVI	530.00	Call			0.00000	0.00000	0,000		0.00	0	0
<b>Total GOVI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVI</b>									<b>0.00</b>	<b>0</b>	<b>517</b>
<b>Total for GOVI</b>									<b>0.00</b>	<b>0</b>	<b>517</b>
AL12 On 07/05/2015 Index Future			558.23400	558.23400	551.46500	551.46500			0.00	0	0
<b>Total AL12 Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AL12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AL37 On 07/05/2015 Index Future			457.46500	457.46500	455.68800	455.68800			0.00	0	122
AL37 On 06/08/2015 Index Future			464.72400	464.72400	462.92000	462.92000			0.00	0	0
<b>Total AL37 Future</b>									<b>0.00</b>	<b>0</b>	<b>122</b>
<b>Total For AL37</b>									<b>0.00</b>	<b>0</b>	<b>122</b>
AL7T On 07/05/2015 Index Future			545.02400	545.02400	541.41300	541.41300			0.00	0	3
AL7T On 06/08/2015 Index Future			553.67300	553.67300	550.00600	550.00600			0.00	0	0
<b>Total AL7T Future</b>									<b>0.00</b>	<b>0</b>	<b>3</b>
<b>Total For AL7T</b>									<b>0.00</b>	<b>0</b>	<b>3</b>
ALBI On 07/05/2015 Index Future			498.42500	498.42500	494.66400	494.66400		64,795,250.00		13	573
ALBI On 06/08/2015 Index Future			506.33500	506.33500	502.51500	502.51500		0.00		0	10
ALBI On 05/11/2015 Index Future			514.79200	514.79200	510.91900	510.91900		0.00		0	0
<b>Total ALBI Future</b>								<b>64,795,250.00</b>		<b>13</b>	<b>583</b>
<b>Total For ALBI</b>								<b>64,795,250.00</b>		<b>13</b>	<b>583</b>
IGOV On 07/05/2015 Index Future			225.20300	225.20300	225.07600	225.07600		0.00		0	1,013

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	06/08/2015	Index Future			228.79500	228.79500	228.66800	228.66800			0.00	0	100
IGOV	On	05/11/2015	Index Future			232.63400	232.63400	232.51000	232.51000			0.00	0	0
<b>Total IGOV Future</b>												<b>0.00</b>	<b>0</b>	<b>1,113</b>
<b>Total For IGOV</b>												<b>0.00</b>	<b>0</b>	<b>1,113</b>
ILBI	On	07/05/2015	Index Future			609.83000	609.83000	609.52300	609.52300			0.00	0	0
ILBI	On	06/08/2015	Index Future			619.73700	619.73700	619.42700	619.42700			0.00	0	159
<b>Total ILBI Future</b>												<b>0.00</b>	<b>0</b>	<b>159</b>
<b>Total For ILBI</b>												<b>0.00</b>	<b>0</b>	<b>159</b>
<b>Total for Index</b>												<b>64,795,250.00</b>	<b>13</b>	<b>1,980</b>
JIBAR F	On	15/04/2015	Jibar Future			6.12000	93.88000	6.12000	93.88000			0.00	0	1,000
JIBAR F	On	20/05/2015	Jibar Future			6.15000	93.85000	6.15000	93.85000			0.00	0	0
JIBAR F	On	17/06/2015	Jibar Future			6.30000	93.70000	6.30000	93.70000			0.00	0	5,000
JIBAR F	On	15/07/2015	Jibar Future			6.34000	93.66000	6.34000	93.66000			0.00	0	0
JIBAR F	On	19/08/2015	Jibar Future			6.48000	93.52000	6.48000	93.52000			0.00	0	0
JIBAR F	On	16/09/2015	Jibar Future			6.52000	93.48000	6.52000	93.48000			0.00	0	0
JIBAR F	On	15/12/2015	Jibar Future			6.78000	93.22000	6.78000	93.22000			0.00	0	0
JIBAR F	On	16/03/2016	Jibar Future			6.98000	93.02000	6.98000	93.02000			0.00	0	0
JIBAR F	On	15/06/2016	Jibar Future			7.11000	92.89000	7.11000	92.89000			0.00	0	0
JIBAR F	On	21/09/2016	Jibar Future			7.25000	92.75000	7.25000	92.75000			0.00	0	0
JIBAR F	On	21/12/2016	Jibar Future			7.37000	92.63000	7.37000	92.63000			0.00	0	0
JIBAR F	On	15/03/2017	Jibar Future			7.50000	92.50000	7.50000	92.50000			0.00	0	0
<b>Total Jibar Future</b>												<b>0.00</b>	<b>0</b>	<b>6,000</b>
<b>Total For JIBAR FUTURE</b>												<b>0.00</b>	<b>0</b>	<b>6,000</b>
<b>Total for Jibar</b>												<b>0.00</b>	<b>0</b>	<b>6,000</b>
<b>Total for Derivatives :</b>												<b>220,577,076.60</b>	<b>1,503</b>	<b>445,129</b>
AA02	On	28/03/2016	Spot Bond				100.00000	0.00000	100.00411			0.00	0	0
<b>Total AA02 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA02</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AA03	On	11/05/2015	Spot Bond			6.68000	104.23640	6.68000	104.14168			0.00	0	0
<b>Total AA03 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA03</b>												<b>0.00</b>	<b>0</b>	<b>0</b>
AA04	On	22/03/2017	Spot Bond				100.00000	0.00000	100.17192			0.00	0	10,000,000,000
<b>Total AA04 SPOT</b>												<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For AA04</b>												<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
AA05	On	22/03/2019	Spot Bond			8.67500	102.35259	8.67500	102.23455			5,031,500,000,000.00	580,000,000	590,000,000
<b>Total AA05 SPOT</b>												<b>5,031,500,000,000.00</b>	<b>580,000,000</b>	<b>590,000,000</b>
<b>Total For AA05</b>												<b>5,031,500,000,000.00</b>	<b>580,000,000</b>	<b>590,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.61303				0.00	0	0
<b>Total AA06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AA07 On 15/04/2021 Spot Bond			8.96000	102.22208	8.96000	106.82925				0.00	0	0
<b>Total AA07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AA07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB01/R On 24/11/2020 Spot Bond			10.00000	106.94400	10.00000	106.80400				0.00	0	0
<b>Total AB01/R186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB01/R186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.77646				0.00	0	0
<b>Total AB010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	100.85689				0.00	200,000,000	200,000,000
<b>Total AB011 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For AB011</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
AB013 On 21/11/2018 Spot Bond			9.26000	100.20912	9.26000	100.08391				0.00	0	0
<b>Total AB013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB014L On 19/11/2024 Spot Bond			100.00000	10.58354	100.00000	10.45169				0.00	0	0
<b>Total AB014U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB014U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB015L On 13/11/2024 Spot Bond			10.84000	104.10630	10.84000	103.95461				0.00	0	0
<b>Total AB015U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB015U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB016L On 05/02/2025 Spot Bond			100.00000	9.94483	100.00000	9.84349				0.00	0	0
<b>Total AB016U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB016U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	101.78468				0.00	0	0
<b>Total AB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
AB09 On 03/05/2017 Spot Bond			8.55000	107.61058	8.55000	107.48621				0.00	0	500,000,000
<b>Total AB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For AB09</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
ABC12: On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200				0.00	0	0
<b>Total ABC1234/R2022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABC1234/R2022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCPI3 On 07/12/2023 Spot Bond			2.39000	126.04202	2.39000	272.39377			95,600,000,000.00	40,000,000	20,000,000
<b>Total ABCPI3 SPOT</b>									<b>95,600,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For ABCPI3</b>									<b>95,600,000,000.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
ABFN06 On 17/03/2016 Spot Bond				100.00000	0.00000	100.74072			0.00	10,715,000,000	5,357,500,000
<b>Total ABFN06 SPOT</b>									<b>0.00</b>	<b>10,715,000,000</b>	<b>5,357,500,000</b>
<b>Total For ABFN06</b>									<b>0.00</b>	<b>10,715,000,000</b>	<b>5,357,500,000</b>
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.57041			0.00	0	0
<b>Total ABFN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	100.34839			0.00	0	0
<b>Total ABFN08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.35690			0.00	0	0
<b>Total ABFN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	99.66914			0.00	0	0
<b>Total ABFN10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN11 On 09/04/2017 Spot Bond				100.00000	0.00000	99.45717			0.00	0	0
<b>Total ABFN11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABFN11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	99.36195			0.00	0	100,000,000
<b>Total ABFN12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For ABFN12</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
ABN05 On 18/04/2021 Spot Bond			2.13000	173.38402	2.13000	173.38564			0.00	0	0
<b>Total ABN05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN07 On 13/06/2015 Spot Bond			2.76000	164.24917	2.76000	164.23675			0.00	0	0
<b>Total ABN07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN09 On 27/06/2023 Spot Bond			2.17000	174.94505	2.17000	174.94572			0.00	0	0
<b>Total ABN09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN14 On 10/10/2033 Spot Bond			1.82000	184.56073	1.82000	184.57023			0.00	0	0
<b>Total ABN14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33 On 29/01/2018 Spot Bond			7.94625	80.64249	7.94625	80.55807			1,112,475,000,000.00	140,000,000	70,000,000
<b>Total ABN33 SPOT</b>									<b>1,112,475,000,000.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
<b>Total For ABN33</b>									<b>1,112,475,000,000.00</b>	<b>140,000,000</b>	<b>70,000,000</b>
ABN34 On 29/01/2018 Spot Bond			7.94625	80.64249	7.94625	80.55807			0.00	0	0
<b>Total ABN34 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN34</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN38 On 17/08/2015 Spot Bond				100.00000	0.00000	98.41000			0.00	0	0
<b>Total ABN38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN39 On 21/09/2016 Spot Bond				100.00000	0.00000	100.21936			0.00	0	0
<b>Total ABN39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN40 On 29/09/2015 Spot Bond				100.00000	0.00000	97.04000			0.00	0	0
<b>Total ABN40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN42 On 16/11/2015 Spot Bond				100.00000	0.00000	96.13000			0.00	0	0
<b>Total ABN42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN44 On 14/12/2015 Spot Bond				100.00000	0.00000	95.56000			0.00	0	0
<b>Total ABN44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN45 On 23/02/2016 Spot Bond				100.00000	0.00000	94.18000			0.00	0	0
<b>Total ABN45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN46 On 23/03/2016 Spot Bond				100.00000	0.00000	93.49000			0.00	0	0
<b>Total ABN46 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN46</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	101.74445			0.00	0	0
<b>Total ABN47 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN47</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	101.60626			0.00	0	0
<b>Total ABN48 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN48</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN49 On 12/04/2016 Spot Bond				100.00000	0.00000	93.14000			0.00	0	0
<b>Total ABN49 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN49</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN51 On 09/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ABN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN52 On 18/05/2016 Spot Bond				100.00000	0.00000	92.42000				0.00	0	0
<b>Total ABN52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN53 On 01/06/2016 Spot Bond				100.00000	0.00000	92.14000				0.00	0	0
<b>Total ABN53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN53</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN54 On 14/06/2016 Spot Bond				100.00000	0.00000	97.87000				0.00	0	0
<b>Total ABN54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	100.11814				0.00	0	0
<b>Total ABN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN56 On 15/09/2015 Spot Bond			6.97000	103.56592	6.97000	103.47008				0.00	0	0
<b>Total ABN56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.66317				0.00	0	0
<b>Total ABN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN59 On 20/07/2016 Spot Bond				100.00000	0.00000	90.53000				0.00	0	0
<b>Total ABN59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN60 On 23/08/2016 Spot Bond				100.00000	0.00000	90.00000				0.00	0	0
<b>Total ABN60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN61 On 31/01/2025 Spot Bond			2.69000	94.44430	2.69000	108.24982				0.00	0	0
<b>Total ABN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN62 On 31/03/2028 Spot Bond			2.46500	101.54135	2.46500	159.89735				0.00	0	0
<b>Total ABN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ABN63 On 07/12/2033 Spot Bond			2.34000	117.85499	2.34000	215.67201				0.00	0	0
<b>Total ABN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN64 On 12/10/2015 Spot Bond				100.00000	0.00000	95.40000			0.00	0	0
<b>Total ABN64 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN64</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN66 On 21/11/2016 Spot Bond				100.00000	0.00000	88.21000			0.00	0	0
<b>Total ABN66 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN66</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN67 On 28/02/2023 Spot Bond			9.30500	92.22335	9.30500	92.10945		2,047,100,000,000.00		220,000,000	110,000,000
<b>Total ABN67 SPOT</b>								<b>2,047,100,000,000.00</b>		<b>220,000,000</b>	<b>110,000,000</b>
<b>Total For ABN67</b>								<b>2,047,100,000,000.00</b>		<b>220,000,000</b>	<b>110,000,000</b>
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN68 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN68</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	100.70000			0.00	0	0
<b>Total ABN70 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN70</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN71 On 29/03/2016 Spot Bond				100.00000	0.00000	82.37000			0.00	0	0
<b>Total ABN71 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN71</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	104.10243			0.00	0	0
<b>Total ABN72 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN72</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	96.29000			0.00	0	0
<b>Total ABN73 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN73</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	104.92500			0.00	0	0
<b>Total ABN74 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN74</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN75 On 07/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN75 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN75</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN76 On 21/12/2026 Spot Bond			9.63000	109.08660	9.63000	108.94576			0.00	0	0
<b>Total ABN76 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN76</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	99.86000			0.00	0	0
<b>Total ABN77 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN77</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN78 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN78 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN78</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN79 On 21/12/2026 Spot Bond			9.30500	111.47148	9.30500	111.33231			0.00	0	0
<b>Total ABN79 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN79</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN80 On 31/03/2021 Spot Bond			8.66500	91.33275	8.66500	91.22698			0.00	0	0
<b>Total ABN80 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN80</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN81 On 05/07/2016 Spot Bond				100.00000	0.00000	103.63000			0.00	0	0
<b>Total ABN81 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN81</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN82 On 05/07/2016 Spot Bond				100.00000	0.00000	114.16000			0.00	0	0
<b>Total ABN82 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN82</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN83 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN83</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN84 On 05/07/2016 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN84 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN84</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN85 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN85</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ABN86 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN86</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN87 On 21/12/2026 Spot Bond			9.40000	110.76667	9.40000	110.62700		1,128,000,000,000.00	120,000,000	60,000,000	
<b>Total ABN87 SPOT</b>								<b>1,128,000,000,000.00</b>	<b>120,000,000</b>	<b>60,000,000</b>	
<b>Total For ABN87</b>								<b>1,128,000,000,000.00</b>	<b>120,000,000</b>	<b>60,000,000</b>	
ABN88 On 06/09/2016 Spot Bond				100.00000	0.00000	90.23000			0.00	0	0
<b>Total ABN88 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN88</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.48515			0.00	0	0
<b>Total ABN91 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN91</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.30062			0.00	0	0
<b>Total ABN92 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ABN92</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ABS10 On 17/03/2018 Spot Bond			8.10000	105.13321	8.10000	105.01986		86,670,000,000.00	10,700,000	1,410,000,000	
<b>Total ABS10 SPOT</b>								<b>86,670,000,000.00</b>	<b>10,700,000</b>	<b>1,410,000,000</b>	
<b>Total For ABS10</b>								<b>86,670,000,000.00</b>	<b>10,700,000</b>	<b>1,410,000,000</b>	
ABS11 On 09/04/2021 Spot Bond			8.67000	103.44975	8.67000	103.32921		8,670,000,000,000.00	1,000,000,000	500,000,000	
<b>Total ABS11 SPOT</b>								<b>8,670,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
<b>Total For ABS11</b>								<b>8,670,000,000,000.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>	
ABS5 On 01/05/2015 Spot Bond			6.84000	103.68368	6.84000	103.58706		0.00	0	0	
<b>Total ABS5 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS5</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS6 On 01/06/2020 Spot Bond			8.77000	100.51993	8.77000	100.40148		105,382,074,000,000.00	12,016,200,000	3,610,000,000	
<b>Total ABS6 SPOT</b>								<b>105,382,074,000,000.00</b>	<b>12,016,200,000</b>	<b>3,610,000,000</b>	
<b>Total For ABS6</b>								<b>105,382,074,000,000.00</b>	<b>12,016,200,000</b>	<b>3,610,000,000</b>	
ABS7 On 11/09/2026 Spot Bond			9.50000	95.81598	9.50000	95.69523		34,200,000,000,000.00	3,600,000,000	1,800,000,000	
<b>Total ABS7 SPOT</b>								<b>34,200,000,000,000.00</b>	<b>3,600,000,000</b>	<b>1,800,000,000</b>	
<b>Total For ABS7</b>								<b>34,200,000,000,000.00</b>	<b>3,600,000,000</b>	<b>1,800,000,000</b>	
ABS9 On 17/03/2016 Spot Bond			7.43500	102.25732	7.43500	102.15594		594,800,000,000.00	80,000,000	40,000,000	
<b>Total ABS9 SPOT</b>								<b>594,800,000,000.00</b>	<b>80,000,000</b>	<b>40,000,000</b>	
<b>Total For ABS9</b>								<b>594,800,000,000.00</b>	<b>80,000,000</b>	<b>40,000,000</b>	
ABS12 On 07/12/2023 Spot Bond			2.20000	217.88813	2.20000	276.06420		0.00	0	0	
<b>Total ABS12 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS12</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS13 On 31/01/2017 Spot Bond			2.03500	126.11315	2.03500	128.92862		0.00	0	0	
<b>Total ABS13 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS13</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ABS14 On 31/01/2022 Spot Bond			2.16000	129.77567	2.16000	132.38295		0.00	0	0	
<b>Total ABS14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ABS14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.00672	100.00000	0.00663		0.00	0	0	
<b>Total ACIF1U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ACIF1U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
ACL01L On 30/06/2015 Spot Bond			100.00000	83.44599	100.00000	82.52698		0.00	0	0	
<b>Total ACL01U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For ACL01U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL028 On 15/09/2015 Spot Bond			11.13000	101.75446	11.13000	101.60680				0.00	0	0
<b>Total ACL028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL029 On 20/08/2015 Spot Bond				100.00000	0.00000	101.14011				0.00	0	0
<b>Total ACL029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL02U On 20/03/2018 Spot Bond			100.00000	8.97327	100.00000	8.86510				0.00	0	0
<b>Total ACL02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL033 On 20/08/2015 Spot Bond				100.00000	0.00000	101.16782				0.00	0	0
<b>Total ACL033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL036 On 20/08/2015 Spot Bond				100.00000	0.00000	101.56044				0.00	0	0
<b>Total ACL036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL03U On 20/03/2016 Spot Bond			100.00000	53.48483	100.00000	52.84012				0.00	0	0
<b>Total ACL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL042 On 20/08/2015 Spot Bond				100.00000	0.00000	101.11239				0.00	0	0
<b>Total ACL042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL047 On 22/10/2018 Spot Bond			11.00000	69.09473	11.00000	68.99602				0.00	0	0
<b>Total ACL047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL04U On 20/06/2016 Spot Bond			100.00000	34.23029	100.00000	33.81767				0.00	0	0
<b>Total ACL04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL071 On 20/06/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL071 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL071</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL073 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL073 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL073</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL074 On 20/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL074 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL074</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL076 On 20/09/2015 Spot Bond				100.00000	0.00000	100.31016				0.00	0	0
<b>Total ACL076 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL076</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL077 On 20/09/2015 Spot Bond				100.00000	0.00000	100.33902				0.00	0	0
<b>Total ACL077 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL077</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL078 On 20/09/2015 Spot Bond				100.00000	0.00000	100.29727				0.00	0	0
<b>Total ACL078 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL078</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL080 On 20/09/2015 Spot Bond				100.00000	0.00000	100.30598				0.00	0	0
<b>Total ACL080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL081 On 20/09/2015 Spot Bond				100.00000	0.00000	100.30981				0.00	0	0
<b>Total ACL081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	101.44250				0.00	0	0
<b>Total ACL082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	101.44250				0.00	0	0
<b>Total ACL083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	101.45053				0.00	0	0
<b>Total ACL084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	101.45053				0.00	0	0
<b>Total ACL086 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL086</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	101.43448				0.00	0	0
<b>Total ACL087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL088 On 20/12/2015 Spot Bond				100.00000	0.00000	95.11118				0.00	0	0
<b>Total ACL088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL089 On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200				0.00	0	0
<b>Total ACL089/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL089/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL092 On 26/12/2015 Spot Bond				100.00000	0.00000	100.15424				0.00	0	0
<b>Total ACL092 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL092</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.30079				0.00	0	0
<b>Total ACL095 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL095</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.30926				0.00	0	0
<b>Total ACL096 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL096</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.31269				0.00	0	0
<b>Total ACL097 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL097</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.30574				0.00	0	0
<b>Total ACL098 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL098</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.29033				0.00	0	0
<b>Total ACL100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL104 On 20/12/2019 Spot Bond			9.17000	103.62573	9.17000	103.49815				0.00	0	0
<b>Total ACL104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	101.51411				0.00	0	0
<b>Total ACL118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	102.14102				0.00	0	0
<b>Total ACL120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL122 On 20/06/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ACL122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL126 On 20/09/2016 Spot Bond				100.00000	0.00000	89.22829				0.00	0	0
<b>Total ACL126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	183.79252				0.00	0	0
<b>Total ACL127 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL127</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	183.79813				0.00	0	0
<b>Total ACL128 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL128</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.29720				0.00	0	0
<b>Total ACL129 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL129</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	101.26366				0.00	0	0
<b>Total ACL136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL137 On 02/09/2016 Spot Bond				100.00000	0.00000	100.69167				0.00	0	0
<b>Total ACL137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13€ On 20/09/2021 Spot Bond				100.00000	0.00000	101.26360				0.00	0	0
<b>Total ACL138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL13€ On 30/07/2017 Spot Bond				100.00000	0.00000	101.42888				0.00	0	0
<b>Total ACL139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	101.85304				0.00	0	0
<b>Total ACL141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL142 On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200				0.00	0	0
<b>Total ACL142/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL142/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL143 On 20/12/2016 Spot Bond				100.00000	0.00000	100.54638				0.00	0	2,799,000,000
<b>Total ACL143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,799,000,000</b>
<b>Total For ACL143</b>										<b>0.00</b>	<b>0</b>	<b>2,799,000,000</b>
ACL144 On 20/12/2016 Spot Bond				100.00000	0.00000	101.40489				0.00	0	0
<b>Total ACL144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL14€ On 20/12/2021 Spot Bond				100.00000	0.00000	100.29826				0.00	0	0
<b>Total ACL145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.26587				0.00	0	0
<b>Total ACL151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL156 On 20/03/2017 Spot Bond				100.00000	0.00000	100.29219				0.00	0	0
<b>Total ACL156 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL156</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL157 On 20/03/2017 Spot Bond				100.00000	0.00000	100.27996				0.00	0	0
<b>Total ACL157 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL157</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL161 On 20/03/2022 Spot Bond			10.23000	100.48919	10.23000	100.35307				0.00	0	0
<b>Total ACL161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL162 On 20/09/2015 Spot Bond				100.00000	0.00000	100.27356				0.00	0	0
<b>Total ACL162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL165 On 20/06/2017 Spot Bond				100.00000	0.00000	116.94162				0.00	0	0
<b>Total ACL165 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL165</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL167 On 20/06/2019 Spot Bond			9.33500	104.46735	9.33500	104.33650				0.00	0	0
<b>Total ACL167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL168 On 20/06/2017 Spot Bond				100.00000	0.00000	100.29107				0.00	0	0
<b>Total ACL168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL169 On 20/06/2017 Spot Bond			1.75000	117.02323	1.75000	117.16181				0.00	0	0
<b>Total ACL169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL172 On 20/06/2015 Spot Bond				100.00000	0.00000	100.27005				0.00	0	0
<b>Total ACL172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL173 On 20/06/2017 Spot Bond				100.00000	0.00000	100.28204				0.00	0	0
<b>Total ACL173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.29062				0.00	0	0
<b>Total ACL174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.27344				0.00	0	0
<b>Total ACL175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL180 On 20/06/2015 Spot Bond				100.00000	0.00000	100.42227				0.00	0	0
<b>Total ACL180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL181 On 20/06/2017 Spot Bond				100.00000	0.00000	99.98828				0.00	0	780,000,000
<b>Total ACL181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>780,000,000</b>
<b>Total For ACL181</b>										<b>0.00</b>	<b>0</b>	<b>780,000,000</b>
ACL182 On 20/06/2017 Spot Bond				100.00000	0.00000	101.76238				0.00	0	0
<b>Total ACL182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.27034				0.00	0	0
<b>Total ACL183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.21748				0.00	0	0
<b>Total ACL184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.28891				0.00	0	0
<b>Total ACL185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL186 On 20/09/2016 Spot Bond				100.00000	0.00000	100.28490				0.00	0	0
<b>Total ACL186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.29956				0.00	0	0
<b>Total ACL187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.30408				0.00	0	0
<b>Total ACL188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL191 On 20/09/2015 Spot Bond				100.00000	0.00000	100.52064				0.00	0	0
<b>Total ACL191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL192 On 20/12/2015 Spot Bond				100.00000	0.00000	100.72582				0.00	0	0
<b>Total ACL192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.30520				0.00	0	0
<b>Total ACL193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.30520				0.00	0	0
<b>Total ACL194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL195 On 20/06/2017 Spot Bond				100.00000	0.00000	100.31805				0.00	0	0
<b>Total ACL195 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL195</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.28376				0.00	0	0
<b>Total ACL196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.32245				0.00	0	0
<b>Total ACL197 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL197</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	102.02865				0.00	0	0
<b>Total ACL198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL199 On 20/06/2017 Spot Bond				100.00000	0.00000	100.31805				0.00	0	0
<b>Total ACL199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL200 On 21/11/2016 Spot Bond				100.00000	0.00000	97.21825				0.00	0	0
<b>Total ACL200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.31113				0.00	0	0
<b>Total ACL201 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL201</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.30435				0.00	0	0
<b>Total ACL202 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL202</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	135.90242				0.00	0	0
<b>Total ACL203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	136.87163				0.00	0	0
<b>Total ACL204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL205 On 20/03/2016 Spot Bond				100.00000	0.00000	100.26655				0.00	0	0
<b>Total ACL205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.26414				0.00	0	0
<b>Total ACL208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	100.80678				0.00	0	0
<b>Total ACL210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.27069				0.00	0	0
<b>Total ACL212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	97.18003				0.00	0	798,000,000
<b>Total ACL213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>798,000,000</b>
<b>Total For ACL213</b>										<b>0.00</b>	<b>0</b>	<b>798,000,000</b>
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	100.28204				0.00	0	0
<b>Total ACL214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	100.26690				0.00	0	0
<b>Total ACL215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	100.26655				0.00	0	0
<b>Total ACL216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	100.29408				0.00	0	0
<b>Total ACL217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ACL217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.54587				0.00	0	0
<b>Total ADCB01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/07/2016 Spot Bond				100.00000	0.00000	101.35689				0.00	0	0
<b>Total ADCB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 31/01/2016 Spot Bond				100.00000	0.00000	101.38318				0.00	0	0
<b>Total ADCB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.81710				0.00	0	0
<b>Total ADCB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCP1 On 29/05/2015 Spot Bond				100.00000	0.00000	102.53139			0.00	0	0
<b>Total ADCP10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ADCP10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AER01U On 18/11/2016 Spot Bond			100.00000	23.65353	100.00000	23.35886			0.00	0	0
<b>Total AER01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AER01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AFS1U On 27/09/2019 Spot Bond			100.00000	13.43905	100.00000	13.27706			0.00	0	0
<b>Total AFS1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AFS1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF1A On 21/11/2015 Spot Bond				100.00000	0.00000	100.76687			0.00	0	0
<b>Total AHF1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2A On 18/10/2015 Spot Bond				100.00000	0.00000	101.53512			0.00	0	0
<b>Total AHF2A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2B On 18/10/2015 Spot Bond				100.00000	0.00000	101.68455			0.00	0	0
<b>Total AHF2B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF2C On 18/10/2015 Spot Bond				100.00000	0.00000	101.88372			0.00	0	0
<b>Total AHF2C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF2C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/10/2039 Spot Bond				100.00000	0.00000	101.48630			0.00	0	0
<b>Total AHF3A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3A On 18/04/2016 Spot Bond			7.88500	101.80567	7.88500	101.69758			0.00	0	0
<b>Total AHF3A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3B On 18/10/2039 Spot Bond				100.00000	0.00000	101.90478			0.00	0	0
<b>Total AHF3B1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AHF3C On 18/10/2039 Spot Bond				100.00000	0.00000	102.21164			0.00	0	0
<b>Total AHF3C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AHF3C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR01 On 15/03/2019 Spot Bond			8.85500	99.62844	8.85500	99.51122		354,200,000,000.00		40,000,000	2,910,000,000
<b>Total AIR01 SPOT</b>								<b>354,200,000,000.00</b>		<b>40,000,000</b>	<b>2,910,000,000</b>
<b>Total For AIR01</b>								<b>354,200,000,000.00</b>		<b>40,000,000</b>	<b>2,910,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02 On 30/04/2023 Spot Bond			9.40000	117.77757	9.40000	117.62906			564,000,000,000.00	60,000,000	530,000,000
<b>Total AIR02 SPOT</b>									<b>564,000,000,000.00</b>	<b>60,000,000</b>	<b>530,000,000</b>
<b>Total For AIR02</b>									<b>564,000,000,000.00</b>	<b>60,000,000</b>	<b>530,000,000</b>
AIR03 On 09/03/2016 Spot Bond			7.12500	104.11733	7.12500	104.01834			0.00	0	0
<b>Total AIR03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04 On 29/05/2024 Spot Bond			9.04500	104.53234	9.04500	104.40469			0.00	0	0
<b>Total AIR04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR04U On 26/10/2029 Spot Bond			100.00000	16.66514	100.00000	16.48053			0.00	0	0
<b>Total AIR04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIR05 On 29/05/2030 Spot Bond			9.75000	105.49669	9.75000	105.35806			0.00	0	0
<b>Total AIR05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For AIR05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
AIRL01 On 30/04/2028 Spot Bond			2.71500	166.46391	2.71500	166.45226			407,250,000,000.00	150,000,000	100,000,000
<b>Total AIRL01 SPOT</b>									<b>407,250,000,000.00</b>	<b>150,000,000</b>	<b>100,000,000</b>
<b>Total For AIRL01</b>									<b>407,250,000,000.00</b>	<b>150,000,000</b>	<b>100,000,000</b>
ANG01 On 09/12/2016 Spot Bond				100.00000	0.00000	100.57691			0.00	0	0
<b>Total ANG010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 06/06/2015 Spot Bond				100.00000	0.00000	100.52600			0.00	0	0
<b>Total ANG012 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG012</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ANG01 On 05/06/2015 Spot Bond			100.00000	86.08491	100.00000	85.08159			0.00	0	0
<b>Total ANG013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ANG013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.15057			0.00	0	0
<b>Total APF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.16179			0.00	0	0
<b>Total APF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For APF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00 On 03/01/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ASN002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN00: On 22/03/2016 Spot Bond				100.00000	0.00000	100.29681				0.00	0	0
<b>Total ASN004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 28/02/2017 Spot Bond				100.00000	0.00000	100.86820				0.00	0	0
<b>Total ASN006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 20/12/2016 Spot Bond				100.00000	0.00000	100.24933				0.00	0	0
<b>Total ASN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN00: On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN010 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN010</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.27996				0.00	0	0
<b>Total ASN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	100.17214				0.00	0	0
<b>Total ASN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/12/2015 Spot Bond				100.00000	0.00000	101.03361				0.00	0	0
<b>Total ASN013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 04/04/2017 Spot Bond				100.00000	0.00000	114.76500				0.00	0	0
<b>Total ASN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 11/04/2017 Spot Bond				100.00000	0.00000	93.08000				0.00	0	0
<b>Total ASN016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN01: On 09/03/2016 Spot Bond				100.00000	0.00000	100.77940				0.00	0	0
<b>Total ASN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN02( On 09/06/2017 Spot Bond				100.00000	0.00000	87.57454				0.00	0	0
<b>Total ASN020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02( On 07/12/2033 Spot Bond			2.59000	130.87638	2.59000	234.71926				0.00	0	0
<b>Total ASN022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02( On 07/07/2017 Spot Bond				100.00000	0.00000	110.51966				0.00	0	0
<b>Total ASN023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02( On 15/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02( On 07/08/2015 Spot Bond				100.00000	0.00000	111.30924				0.00	0	0
<b>Total ASN025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN02( On 20/06/2019 Spot Bond				100.00000	0.00000	98.84723				0.00	0	0
<b>Total ASN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03( On 14/08/2017 Spot Bond				100.00000	0.00000	106.98093				0.00	0	0
<b>Total ASN031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03( On 19/09/2017 Spot Bond				100.00000	0.00000	89.07638				0.00	0	0
<b>Total ASN032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03( On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03( On 10/11/2019 Spot Bond				100.00000	0.00000	101.12121				0.00	0	0
<b>Total ASN036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN03( On 07/12/2033 Spot Bond			2.60500	164.04147	2.60500	207.82908				0.00	0	0
<b>Total ASN037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04( On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN04 On 20/12/2016 Spot Bond				100.00000	0.00000	100.44470				0.00	0	0
<b>Total ASN046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total ASN051 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN051</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN05 On 24/09/2016 Spot Bond				100.00000	0.00000	100.18434				0.00	0	0
<b>Total ASN052 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN052</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN35 On 20/12/2016 Spot Bond			100.00000	33.44547	100.00000	33.07498				0.00	0	0
<b>Total ASN35U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN35U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN38 On 20/12/2017 Spot Bond			100.00000	16.55702	100.00000	16.35745				0.00	0	0
<b>Total ASN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN39 On 20/12/2017 Spot Bond			100.00000	16.65251	100.00000	16.45179				0.00	0	0
<b>Total ASN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN40 On 20/12/2017 Spot Bond			100.00000	16.22281	100.00000	16.02726				0.00	0	0
<b>Total ASN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN43 On 10/03/2017 Spot Bond			100.00000	27.82547	100.00000	100.00000				0.00	0	0
<b>Total ASN43U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN43U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN49 On 19/09/2016 Spot Bond			100.00000	39.45846	100.00000	38.98282				0.00	0	0
<b>Total ASN49U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN49U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ASN50 On 16/03/2018 Spot Bond			100.00000	16.29998	100.00000	16.10350				0.00	0	0
<b>Total ASN50U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ASN50U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.42240				0.00	0	0
<b>Total BAR001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAR00: On 20/03/2016 Spot Bond				100.00000	0.00000	100.24586				0.00	0	0
<b>Total BAR003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAR003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW10 On 01/10/2016 Spot Bond				100.00000	0.00000	100.05425				0.00	0	0
<b>Total BAW10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW11 On 01/10/2018 Spot Bond			8.90500	102.78828	8.90500	102.66601				0.00	0	0
<b>Total BAW11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW12 On 17/04/2015 Spot Bond				100.00000	0.00000	101.51438				0.00	0	0
<b>Total BAW12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	102.19155				0.00	0	0
<b>Total BAW13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW15 On 01/02/2016 Spot Bond				100.00000	0.00000	101.47817				0.00	0	0
<b>Total BAW15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.68356				0.00	0	0
<b>Total BAW17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.82775				0.00	0	0
<b>Total BAW18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW19 On 05/12/2020 Spot Bond			9.24000	104.59331	9.24000	104.46361				0.00	0	1,100,000,000
<b>Total BAW19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
<b>Total For BAW19</b>										<b>0.00</b>	<b>0</b>	<b>1,100,000,000</b>
BAW2 On 02/10/2015 Spot Bond			6.96000	102.36068	6.96000	102.26638		7,377,600,000,000.00		1,060,000,000		1,030,000,000
<b>Total BAW2 SPOT</b>								<b>7,377,600,000,000.00</b>		<b>1,060,000,000</b>		<b>1,030,000,000</b>
<b>Total For BAW2</b>								<b>7,377,600,000,000.00</b>		<b>1,060,000,000</b>		<b>1,030,000,000</b>
BAW20 On 15/01/2016 Spot Bond			100.00000	62.74307	100.00000	61.97005				0.00	0	0
<b>Total BAW20U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW20U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAW21 On 24/03/2022 Spot Bond			9.49000	99.36884	9.49000	99.24374				0.00	0	0
<b>Total BAW21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.46754			0.00	0	0
<b>Total BAW3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAW8 On 02/10/2017 Spot Bond			8.70000	102.85279	8.70000	102.73320			0.00	0	0
<b>Total BAW8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAW8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA01 On 31/03/2016 Spot Bond			10.93385	101.35879	10.93385	101.03375			0.00	0	0
<b>Total BAYA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA04 On 30/09/2015 Spot Bond			10.91257	100.34307	10.91257	100.24777			0.00	0	0
<b>Total BAYA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA05 On 30/09/2015 Spot Bond			10.94240	100.32902	10.94240	100.24302			0.00	0	0
<b>Total BAYA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA06 On 30/09/2016 Spot Bond				100.00000	0.00000	100.05543			0.00	0	0
<b>Total BAYA06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA07 On 31/12/2015 Spot Bond			10.98288	100.47713	10.98288	100.22318			0.00	0	0
<b>Total BAYA07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA08 On 31/12/2017 Spot Bond			11.76006	100.26953	11.76006	100.10821			0.00	0	0
<b>Total BAYA08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA09 On 31/12/2015 Spot Bond				100.00000	0.00000	100.05680			0.00	0	0
<b>Total BAYA09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA10 On 31/12/2015 Spot Bond				100.00000	0.00000	100.05680			0.00	0	0
<b>Total BAYA10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA11 On 31/03/2016 Spot Bond				100.00000	0.00000	100.05687			0.00	0	0
<b>Total BAYA11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA12 On 31/03/2016 Spot Bond			11.18385	100.08510	11.18385	99.95261			0.00	0	0
<b>Total BAYA12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA13 On 31/03/2016 Spot Bond			11.10956	100.89449	11.10956	100.28273				0.00	0	0
<b>Total BAYA13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA14 On 30/09/2015 Spot Bond			10.91257	100.34307	10.91257	100.24777				0.00	0	0
<b>Total BAYA14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA15 On 30/06/2016 Spot Bond			11.04643	100.76838	11.04643	100.40724				0.00	0	0
<b>Total BAYA15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA16 On 30/09/2016 Spot Bond			10.23073	97.60282	10.23073	100.18017				0.00	0	0
<b>Total BAYA16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA17 On 30/09/2016 Spot Bond				100.00000	0.00000	100.05385				0.00	0	0
<b>Total BAYA17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA18 On 31/12/2016 Spot Bond				100.00000	0.00000	100.05640				0.00	0	0
<b>Total BAYA18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA19 On 31/12/2016 Spot Bond				100.00000	0.00000	100.05640				0.00	0	0
<b>Total BAYA19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA22 On 30/09/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BAYA22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA23 On 30/06/2017 Spot Bond			8.83872	103.55042	8.83872	102.04978				0.00	0	0
<b>Total BAYA23 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA23</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA24 On 30/06/2017 Spot Bond			11.47500	99.46214	11.47500	99.30769				0.00	0	0
<b>Total BAYA24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.05484				0.00	0	0
<b>Total BAYA25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA26 On 30/09/2017 Spot Bond			11.40000	77.82160	11.40000	97.53518				0.00	0	0
<b>Total BAYA26 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA26</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BAYA27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA29 On 31/12/2015 Spot Bond				100.00000	0.00000	100.04890				0.00	0	0
<b>Total BAYA29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA30 On 31/12/2015 Spot Bond			9.28000	93.51572	9.28000	100.05042				0.00	0	0
<b>Total BAYA30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.05562				0.00	0	0
<b>Total BAYA31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA32 On 31/03/2018 Spot Bond			11.20500	74.24070	11.20500	100.00033				0.00	0	200,000,000
<b>Total BAYA32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For BAYA32</b>										<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	100.05406				0.00	0	0
<b>Total BAYA33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.05536				0.00	0	0
<b>Total BAYA34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.05536				0.00	0	0
<b>Total BAYA35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.89847				0.00	0	0
<b>Total BAYA36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA37 On 31/03/2016 Spot Bond				100.00000	0.00000	100.05343				0.00	0	0
<b>Total BAYA37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.05247				0.00	0	0
<b>Total BAYA39 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA39</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BAYA41 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA41</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.05247				0.00	0	0
<b>Total BAYA42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA43 On 31/03/2017 Spot Bond				100.00000	0.00000	100.05353				0.00	0	0
<b>Total BAYA43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA44 On 31/03/2017 Spot Bond				100.00000	0.00000	100.05099				0.00	0	0
<b>Total BAYA44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.05257				0.00	0	0
<b>Total BAYA45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA46 On 31/03/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BAYA46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA47 On 30/09/2015 Spot Bond				100.00000	0.00000	100.04103				0.00	0	0
<b>Total BAYA47 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYA47</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYA48 On 31/03/2016 Spot Bond			100.00000	56.35985	100.00000	51.45171		200,000,000,000,000.00		2,000,000,000	2,000,000,000	
<b>Total BAYA48 SPOT</b>								<b>10,000,000,000,000.00</b>		<b>2,000,000,000</b>	<b>2,000,000,000</b>	
<b>Total For BAYA48</b>								<b>10,000,000,000,000.00</b>		<b>2,000,000,000</b>	<b>2,000,000,000</b>	
BAYB02 On 31/03/2016 Spot Bond			13.93385	101.39906	13.93385	101.03897				0.00	0	0
<b>Total BAYB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB03 On 31/12/2016 Spot Bond			15.18612	100.55069	15.18612	100.34328				0.00	0	0
<b>Total BAYB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB04 On 31/03/2017 Spot Bond			14.07436	100.50474	14.07436	100.23794				0.00	0	0
<b>Total BAYB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.07217				0.00	0	0
<b>Total BAYB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	100.07217				0.00	0	0
<b>Total BAYB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	100.07217				0.00	0	0
<b>Total BAYB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	100.07473				0.00	0	0
<b>Total BAYB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	100.06315				0.00	0	0
<b>Total BAYB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYC1U On 31/12/2016 Spot Bond			100.00000	30.05659	100.00000	29.77255				0.00	0	0
<b>Total BAYC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.01358	100.00000	18.78189				0.00	0	0
<b>Total BAYD1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD2U On 30/06/2035 Spot Bond			100.00000	17.30450	100.00000	17.09363				0.00	0	0
<b>Total BAYD2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.68179	100.00000	10.55162				0.00	0	0
<b>Total BAYD3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.70573	100.00000	10.57668				0.00	0	0
<b>Total BAYD4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD5U On 30/06/2035 Spot Bond			100.00000	12.91479	100.00000	12.75741				0.00	0	0
<b>Total BAYD5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BAYD6U On 30/06/2035 Spot Bond			100.00000	11.19045	100.00000	11.05408				0.00	0	0
<b>Total BAYD6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BAYD6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ03 On 17/04/2015 Spot Bond				100.00000	0.00000	101.35655				0.00	0	0
<b>Total BCJ03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	101.39429				0.00	0	0
<b>Total BCJ04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ05 On 07/07/2015 Spot Bond				100.00000	0.00000	99.91502			0.00	0	0
<b>Total BCJ05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	99.90958			0.00	0	0
<b>Total BCJ06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCJ06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCP3U On 30/06/2019 Spot Bond			100.00000	8.06843	100.00000	7.97117			0.00	0	0
<b>Total BCP3U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP3U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCP4U On 30/06/2019 Spot Bond			100.00000	8.06843	100.00000	7.97117			0.00	0	0
<b>Total BCP4U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP4U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCP91U On 23/04/2015 Spot Bond			100.00000	95.80052	100.00000	94.55959			0.00	0	0
<b>Total BCP91U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP91U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCP92U On 21/05/2015 Spot Bond			100.00000	89.24205	100.00000	88.16425			0.00	0	0
<b>Total BCP92U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP92U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BCP93U On 05/06/2015 Spot Bond			100.00000	86.08491	100.00000	85.08159			0.00	0	0
<b>Total BCP93U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BCP93U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0202 On 31/12/2018 Spot Bond			2.10000	103.70921	2.10000	180.11748			0.00	0	0
<b>Total BD0202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0205 On 28/04/2028 Spot Bond			7.92000	101.84106	7.92000	162.72697			0.00	0	0
<b>Total BD0205 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0205</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0206 On 02/03/2028 Spot Bond			7.92000	95.83350	7.92000	163.04259			0.00	0	0
<b>Total BD0206 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0206</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD0302 On 18/04/2028 Spot Bond			8.30500	102.35385	8.30500	102.23951			0.00	0	0
<b>Total BD0302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD0302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total BD311E SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BD311E</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BEER0: On 28/03/2018 Spot Bond			7.80500	98.41656	7.80500	98.31422				0.00	0	0
<b>Total BEER02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BEER02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	102.21255				0.00	0	0
<b>Total BG22A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	101.48150				0.00	0	0
<b>Total BG22A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22A: On 21/07/2016 Spot Bond				100.00000	0.00000	102.12645				0.00	0	0
<b>Total BG22A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22B: On 21/07/2016 Spot Bond				100.00000	0.00000	101.60741				0.00	0	0
<b>Total BG22B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22C: On 21/07/2016 Spot Bond				100.00000	0.00000	101.70423				0.00	0	0
<b>Total BG22C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22D: On 21/07/2016 Spot Bond				100.00000	0.00000	101.97489				0.00	0	0
<b>Total BG22D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG22Y: On 21/07/2016 Spot Bond			100.00000	39.56262	100.00000	39.07520				0.00	0	0
<b>Total BG22YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG22YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG32A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.29859				0.00	0	0
<b>Total BG32A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.32390				0.00	0	0
<b>Total BG32A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32A: On 30/10/2016 Spot Bond				100.00000	0.00000	101.33234				0.00	0	0
<b>Total BG32A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG32B On 30/10/2016 Spot Bond				100.00000	0.00000	101.43355				0.00	0	0
<b>Total BG32B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32C On 30/10/2016 Spot Bond				100.00000	0.00000	101.56843				0.00	0	0
<b>Total BG32C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32D On 30/10/2016 Spot Bond			100.00000	24.76133	100.00000	24.45627				0.00	0	0
<b>Total BG32DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG32YI On 30/10/2016 Spot Bond			100.00000	24.76133	100.00000	24.45627				0.00	0	0
<b>Total BG32YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG32YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total BG42A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.36866				0.00	0	0
<b>Total BG42A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.37554				0.00	0	0
<b>Total BG42A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42A On 15/03/2017 Spot Bond			8.20000	101.59541	8.20000	101.48454				0.00	0	0
<b>Total BG42A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.39615				0.00	0	0
<b>Total BG42B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.43262				0.00	0	0
<b>Total BG42C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42D On 15/03/2017 Spot Bond			100.00000	22.17468	100.00000	21.90739				0.00	0	0
<b>Total BG42DU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42DU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BG42YI On 15/03/2017 Spot Bond			100.00000	22.17468	100.00000	21.90739				0.00	0	0
<b>Total BG42YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BG42YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	101.08790			0.00	800,000,000	400,000,000
<b>Total BGL01 SPOT</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For BGL01</b>									<b>0.00</b>	<b>800,000,000</b>	<b>400,000,000</b>
BGL02 On 19/11/2024 Spot Bond			10.92000	103.63624	10.92000	103.68821			0.00	0	0
<b>Total BGL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	101.45948			0.00	720,000,000	360,000,000
<b>Total BGL03 SPOT</b>									<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
<b>Total For BGL03</b>									<b>0.00</b>	<b>720,000,000</b>	<b>360,000,000</b>
BGL04 On 05/02/2025 Spot Bond			10.81000	98.26941	10.81000	98.73705			0.00	0	0
<b>Total BGL04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGL04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGR01 On 04/02/2016 Spot Bond				100.00000	0.00000	101.17370			0.00	0	0
<b>Total BGR01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BGR01 On 17/12/2015 Spot Bond			100.00000	66.20845	100.00000	65.58277			0.00	0	0
<b>Total BGR01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BGR01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.66048			0.00	100,000,000	140,000,000
<b>Total BID04 SPOT</b>									<b>0.00</b>	<b>100,000,000</b>	<b>140,000,000</b>
<b>Total For BID04</b>									<b>0.00</b>	<b>100,000,000</b>	<b>140,000,000</b>
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	99.65524			0.00	0	0
<b>Total BID05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BID05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BID06 On 30/06/2019 Spot Bond			8.51500	70.55530	8.51500	103.42957		37,466,000,000,000.00	0.00	4,400,000,000	4,400,000,000
<b>Total BID06 SPOT</b>								<b>37,466,000,000,000.00</b>	<b>0.00</b>	<b>4,400,000,000</b>	<b>4,400,000,000</b>
<b>Total For BID06</b>								<b>37,466,000,000,000.00</b>	<b>0.00</b>	<b>4,400,000,000</b>	<b>4,400,000,000</b>
BIDC43 On 15/04/2015 Spot Bond				100.00000	0.00000	98.20759			0.00	0	0
<b>Total BIDC43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BIDC44 On 08/05/2015 Spot Bond				100.00000	0.00000	99.37376			0.00	0	0
<b>Total BIDC44 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BIDC44</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1A4 On 21/11/2015 Spot Bond				100.00000	0.00000	100.70228			0.00	0	0
<b>Total BLG1A4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.81034			0.00	0	0
<b>Total BLG1A6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1A6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1B On 21/11/2015 Spot Bond				100.00000	0.00000	100.68718			0.00	0	0
<b>Total BLG1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1C On 21/11/2015 Spot Bond				100.00000	0.00000	100.72091			0.00	0	0
<b>Total BLG1C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1D On 21/11/2015 Spot Bond				100.00000	0.00000	100.78217			0.00	0	0
<b>Total BLG1D SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1D</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1E On 21/11/2015 Spot Bond				100.00000	0.00000	101.03637			0.00	0	0
<b>Total BLG1E SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1E</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BLG1F On 21/11/2032 Spot Bond				100.00000	0.00000	101.46657			0.00	0	0
<b>Total BLG1F SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BLG1F</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BNP01 On 11/06/2015 Spot Bond				100.00000	0.00000	100.39528			0.00	0	0
<b>Total BNP01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BNP01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR11L On 19/06/2015 Spot Bond			100.00000	84.85770	100.00000	83.89994			0.00	0	0
<b>Total BSR11U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR11U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR12 On 25/01/2016 Spot Bond				100.00000	0.00000	101.58994			0.00	0	0
<b>Total BSR12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BSR13 On 26/07/2016 Spot Bond				100.00000	0.00000	101.63496			0.00	0	0
<b>Total BSR13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BSR13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC005 On 20/10/2015 Spot Bond				100.00000	0.00000	96.15801			0.00	0	0
<b>Total BTC005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC010 On 24/11/2015 Spot Bond				100.00000	0.00000	95.54417			0.00	0	0
<b>Total BTC010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC01: On 19/05/2015 Spot Bond			100.00000	89.68059	100.00000	88.59223			0.00	0	0
<b>Total BTC013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC01: On 08/04/2015 Spot Bond				100.00000	0.00000	99.89539			0.00	0	0
<b>Total BTC019 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC019</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC02: On 14/04/2015 Spot Bond				100.00000	0.00000	99.79101			0.00	0	0
<b>Total BTC021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC02: On 16/04/2015 Spot Bond				100.00000	0.00000	99.75633			0.00	0	0
<b>Total BTC022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC02: On 16/07/2015 Spot Bond				100.00000	0.00000	98.05477			0.00	0	0
<b>Total BTC023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC02: On 20/04/2015 Spot Bond				100.00000	0.00000	99.68688			0.00	0	0
<b>Total BTC024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC02: On 22/04/2015 Spot Bond				100.00000	0.00000	99.65084			0.00	0	0
<b>Total BTC025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC02: On 24/04/2015 Spot Bond				100.00000	0.00000	99.61573			0.00	0	0
<b>Total BTC026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC02: On 06/05/2015 Spot Bond				100.00000	0.00000	99.40638			0.00	0	0
<b>Total BTC027 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC027</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC02: On 18/05/2015 Spot Bond				100.00000	0.00000	99.19708			0.00	0	0
<b>Total BTC028 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC028</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC02: On 21/05/2015 Spot Bond				100.00000	0.00000	99.14521			0.00	0	0
<b>Total BTC029 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC029</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
BTC03: On 26/05/2015 Spot Bond				100.00000	0.00000	98.77729			0.00	0	0
<b>Total BTC030 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC030</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC031 On 25/05/2015 Spot Bond				100.00000	0.00000	99.07686				0.00	0	0
<b>Total BTC031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC032 On 28/05/2015 Spot Bond				100.00000	0.00000	99.02310				0.00	0	0
<b>Total BTC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC034 On 12/06/2015 Spot Bond				100.00000	0.00000	98.75927				0.00	0	0
<b>Total BTC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BTC035 On 07/07/2015 Spot Bond				100.00000	0.00000	98.31799				0.00	0	0
<b>Total BTC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BTC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BUS01U On 30/09/2016 Spot Bond			100.00000	36.58413	100.00000	36.13832				0.00	0	0
<b>Total BUS01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BUS01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.12987				0.00	0	0
<b>Total BWZ18B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ18B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.13460				0.00	0	0
<b>Total BWZ20A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZ20A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	100.33051				0.00	0	0
<b>Total BWZJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.91735				0.00	0	0
<b>Total BWZJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For BWZJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL08 On 02/11/2016 Spot Bond			9.40000	112.76813	9.40000	112.62514				0.00	0	0
<b>Total CBL08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL09 On 29/01/2017 Spot Bond				100.00000	0.00000	106.54273				0.00	0	0
<b>Total CBL09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL11 On 06/05/2016 Spot Bond			8.95000	105.98457	8.95000	105.85647				0.00	0	0
<b>Total CBL11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL12 On 06/09/2018 Spot Bond			12.40500	98.01366	12.40500	97.85352				0.00	0	0
<b>Total CBL12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	98.69947				0.00	0	0
<b>Total CBL13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL14 On 01/02/2019 Spot Bond			12.70500	98.62065	12.70500	98.45300				0.00	0	0
<b>Total CBL14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL15 On 18/05/2015 Spot Bond				100.00000	0.00000	100.96134				0.00	0	0
<b>Total CBL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL16 On 18/05/2017 Spot Bond			9.25000	103.98934	9.25000	103.85955				0.00	0	0
<b>Total CBL16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	97.72845				0.00	0	0
<b>Total CBL17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL18 On 23/08/2019 Spot Bond			12.70500	95.88315	12.70500	95.72016				0.00	0	0
<b>Total CBL18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL19 On 02/11/2015 Spot Bond				100.00000	0.00000	101.67617				0.00	0	0
<b>Total CBL19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	92.42717				0.00	0	0
<b>Total CBL20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL21 On 06/05/2016 Spot Bond				100.00000	0.00000	100.94582				0.00	0	0
<b>Total CBL21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CBL22 On 06/05/2020 Spot Bond			10.29000	96.60776	10.29000	96.47397				0.00	0	0
<b>Total CBL22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CBL22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CCT01 On 23/06/2023 Spot Bond			9.77000	119.15409	9.77000	118.99807				0.00	0	0
<b>Total CCT01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02 On 12/06/2024 Spot Bond			10.05000	112.91130	10.05000	112.75932			40,200,000,000,000.00	4,000,000,000	1,000,000,000
<b>Total CCT02 SPOT</b>									<b>10,200,000,000,000.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>
<b>Total For CCT02</b>									<b>10,200,000,000,000.00</b>	<b>4,000,000,000</b>	<b>1,000,000,000</b>
CCT03 On 15/03/2025 Spot Bond			8.93000	115.17510	8.93000	115.03848			0.00	0	0
<b>Total CCT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CCT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR10 On 08/12/2016 Spot Bond				100.00000	0.00000	100.75233			0.00	0	0
<b>Total CGR10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR11 On 28/03/2016 Spot Bond			11.60000	100.72183	11.60000	100.56763			0.00	0	0
<b>Total CGR11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR13 On 27/06/2016 Spot Bond				100.00000	0.00000	100.17214			0.00	0	0
<b>Total CGR13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.26308			0.00	0	0
<b>Total CGR14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR14 On 25/11/2020 Spot Bond			10.00000	108.04310	10.00000	107.90220			0.00	0	0
<b>Total CGR14/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR14/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	102.38014			0.00	0	0
<b>Total CGR15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.26214			0.00	0	0
<b>Total CGR16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.78042			0.00	0	0
<b>Total CGR17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CGR8 On 22/07/2015 Spot Bond				100.00000	0.00000	103.09037			0.00	0	0
<b>Total CGR8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CGR8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CIG02 On 30/08/2016 Spot Bond				100.00000	0.00000	100.75726			0.00	300,000,000	100,000,000
<b>Total CIG02 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For CIG02</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.04495				0.00	0	0
<b>Total CIG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.04648				0.00	0	0
<b>Total CIG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.04871				0.00	0	0
<b>Total CIG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CIG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLA1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLA2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLA3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLA3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total CLC1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLC1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN126 On 20/08/2015 Spot Bond				100.00000	0.00000	101.52071				0.00	0	0
<b>Total CLN126 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN126</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN130 On 20/08/2015 Spot Bond				100.00000	0.00000	101.50525				0.00	0	0
<b>Total CLN130 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN130</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN134 On 20/08/2015 Spot Bond				100.00000	0.00000	101.58692				0.00	0	0
<b>Total CLN134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN170 On 20/12/2015 Spot Bond				100.00000	0.00000	100.29730				0.00	0	0
<b>Total CLN170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN17 On 20/03/2016 Spot Bond				100.00000	0.00000	100.88323				0.00	0	0
<b>Total CLN179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 01/07/2021 Spot Bond			10.11000	102.65005	10.11000	102.51031				0.00	0	0
<b>Total CLN184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN18 On 06/07/2016 Spot Bond				100.00000	0.00000	99.90157				0.00	0	0
<b>Total CLN186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 23/08/2016 Spot Bond			2.76000	121.14566	2.76000	121.13618				0.00	0	0
<b>Total CLN191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 24/08/2016 Spot Bond				100.00000	0.00000	107.20244				0.00	0	0
<b>Total CLN192 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN192</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 29/08/2021 Spot Bond			3.14000	118.39848	3.14000	121.00909				0.00	0	0
<b>Total CLN193 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN193</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 31/08/2016 Spot Bond			8.25000	100.83829	8.25000	100.72759				0.00	0	0
<b>Total CLN194 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN194</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2021 Spot Bond			2.86000	128.11668	2.86000	122.29270				0.00	0	0
<b>Total CLN198 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN198</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN19 On 13/09/2016 Spot Bond			2.40000	126.29090	2.40000	120.55738				0.00	0	0
<b>Total CLN199 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN199</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN20 On 20/12/2016 Spot Bond				100.00000	0.00000	100.41322				0.00	0	0
<b>Total CLN200 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN200</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 17/10/2016 Spot Bond			8.37500	99.97489	8.37500	104.10790				0.00	0	0
<b>Total CLN215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN21 On 20/10/2016 Spot Bond				100.00000	0.00000	101.56374				0.00	0	0
<b>Total CLN219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN22( On 20/10/2016 Spot Bond				100.00000	0.00000	101.58073				0.00	0	0
<b>Total CLN220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 20/10/2016 Spot Bond			8.42500	104.31862	8.42500	104.20044				0.00	0	0
<b>Total CLN221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 20/10/2016 Spot Bond			8.42500	104.31862	8.42500	104.20044				0.00	0	0
<b>Total CLN222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 09/12/2016 Spot Bond			8.47500	103.13090	8.47500	103.01338				0.00	0	0
<b>Total CLN225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 20/12/2016 Spot Bond				100.00000	0.00000	100.30427				0.00	0	0
<b>Total CLN226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN22( On 20/12/2016 Spot Bond				100.00000	0.00000	100.33420				0.00	0	0
<b>Total CLN227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200				0.00	0	0
<b>Total CLN230/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN230/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200				0.00	0	0
<b>Total CLN231/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN231/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 14/02/2017 Spot Bond				100.00000	0.00000	100.94608				0.00	0	0
<b>Total CLN237 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN237</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN23( On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN239 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN239</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24( On 24/02/2017 Spot Bond				100.00000	0.00000	100.82354				0.00	40,000,000	20,000,000
<b>Total CLN241 SPOT</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
<b>Total For CLN241</b>										<b>0.00</b>	<b>40,000,000</b>	<b>20,000,000</b>
CLN24( On 24/02/2019 Spot Bond			9.35000	101.06585	9.35000	100.93837				0.00	0	0
<b>Total CLN242 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN242</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN24: On 24/02/2019 Spot Bond			9.35000	101.06585	9.35000	100.93837			0.00	0	0
<b>Total CLN243 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN243</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN24: On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN247 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN247</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	100.97207			0.00	0	0
<b>Total CLN256 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN256</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	100.62506			0.00	0	0
<b>Total CLN257 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN257</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	101.06363			0.00	0	0
<b>Total CLN258 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN258</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN25: On 26/03/2017 Spot Bond				100.00000	0.00000	101.06363			0.00	0	0
<b>Total CLN259 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN259</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26: On 26/03/2017 Spot Bond				100.00000	0.00000	101.06363			0.00	0	0
<b>Total CLN260 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN260</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26: On 26/03/2017 Spot Bond				100.00000	0.00000	100.53471			0.00	0	0
<b>Total CLN261 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN261</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26: On 26/03/2019 Spot Bond			9.13500	101.99041	9.13500	101.86671			0.00	0	0
<b>Total CLN262 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN262</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26: On 30/04/2017 Spot Bond				100.00000	0.00000	102.04982			0.00	0	0
<b>Total CLN268 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN268</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN26: On 20/06/2017 Spot Bond				100.00000	0.00000	100.34437			0.00	0	0
<b>Total CLN269 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN269</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN27: On 20/06/2017 Spot Bond				100.00000	0.00000	100.60416			0.00	0	0
<b>Total CLN272 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN272</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN27: On 20/06/2017 Spot Bond				100.00000	0.00000	100.60262				0.00	0	0
<b>Total CLN273 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN273</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN27: On 20/06/2017 Spot Bond				100.00000	0.00000	100.64661				0.00	0	0
<b>Total CLN274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN27: On 22/05/2017 Spot Bond				100.00000	0.00000	100.80523				0.00	0	0
<b>Total CLN275 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN275</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN27: On 25/05/2017 Spot Bond				100.00000	0.00000	100.90214				0.00	0	0
<b>Total CLN277 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN277</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN27: On 20/06/2017 Spot Bond				100.00000	0.00000	100.80718				0.00	0	0
<b>Total CLN278 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN278</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN27: On 20/06/2015 Spot Bond				100.00000	0.00000	101.03433				0.00	0	0
<b>Total CLN279 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN279</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28: On 07/06/2017 Spot Bond				100.00000	0.00000	101.42328				0.00	0	0
<b>Total CLN280 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN280</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28: On 21/06/2015 Spot Bond				100.00000	0.00000	100.29605				0.00	0	0
<b>Total CLN281 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN281</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28: On 27/06/2015 Spot Bond				100.00000	0.00000	100.19207				0.00	0	0
<b>Total CLN282 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN282</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28: On 20/09/2015 Spot Bond				100.00000	0.00000	100.26999				0.00	0	0
<b>Total CLN283 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN283</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28: On 10/08/2017 Spot Bond				100.00000	0.00000	101.45858				0.00	0	0
<b>Total CLN288 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN288</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN28: On 30/08/2017 Spot Bond				100.00000	0.00000	101.11917				0.00	0	0
<b>Total CLN289 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN289</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN29( On 26/06/2017 Spot Bond				100.00000	0.00000	100.37336				0.00	0	0
<b>Total CLN290 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN290</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.17400				0.00	0	0
<b>Total CLN291 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN291</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	102.29147				0.00	0	0
<b>Total CLN292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200				0.00	0	0
<b>Total CLN292/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN292/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	99.90545				0.00	0	0
<b>Total CLN293 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN293</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	100.17214				0.00	0	0
<b>Total CLN294 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN294</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	99.91352				0.00	0	0
<b>Total CLN295 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN295</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 20/12/2017 Spot Bond				100.00000	0.00000	100.32412				0.00	0	0
<b>Total CLN296 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN296</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	99.88306				0.00	0	0
<b>Total CLN297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.02309				0.00	0	0
<b>Total CLN298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.07245				0.00	0	0
<b>Total CLN299 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN299</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	137.41156				0.00	0	0
<b>Total CLN301 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN301</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.51352				0.00	0	0
<b>Total CLN302 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN302</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	137.06354				0.00	0	0
<b>Total CLN303 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN303</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	136.94036				0.00	0	0
<b>Total CLN304 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN304</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	137.09593				0.00	0	0
<b>Total CLN305 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN305</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN310 On 20/03/2018 Spot Bond				100.00000	0.00000	134.80209				0.00	0	0
<b>Total CLN310 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN310</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN311 On 20/03/2018 Spot Bond				100.00000	0.00000	135.46074				0.00	0	0
<b>Total CLN311 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN311</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.07555				0.00	0	0
<b>Total CLN313 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN313</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN314 On 14/11/2022 Spot Bond			10.58500	98.40933	10.58500	98.26923				0.00	0	0
<b>Total CLN314 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN314</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN315 On 20/03/2023 Spot Bond			11.10500	95.08090	11.10500	94.94138				0.00	0	0
<b>Total CLN315 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN315</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	100.06930				0.00	0	0
<b>Total CLN316 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN316</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.32216				0.00	0	0
<b>Total CLN317 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN317</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.05138				0.00	0	0
<b>Total CLN318 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN318</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.45706				0.00	0	0
<b>Total CLN319 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN319</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	101.42826				0.00	0	0
<b>Total CLN320 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN320</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN321 On 30/04/2018 Spot Bond			8.80500	108.22796	8.80500	103.70898				0.00	0	0
<b>Total CLN321 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN321</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN322 On 20/12/2015 Spot Bond				100.00000	0.00000	100.28376				0.00	0	0
<b>Total CLN322 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN322</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN323 On 24/07/2017 Spot Bond				100.00000	0.00000	101.44014				0.00	0	0
<b>Total CLN323 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN323</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	131.90429				0.00	0	0
<b>Total CLN324 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN324</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	100.30161				0.00	0	0
<b>Total CLN326 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN326</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.32147				0.00	0	0
<b>Total CLN327 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN327</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.31130				0.00	0	0
<b>Total CLN328 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN328</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN330 On 20/06/2017 Spot Bond				100.00000	0.00000	100.42928				0.00	0	0
<b>Total CLN330 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN330</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN331 On 20/06/2017 Spot Bond				100.00000	0.00000	81.12293				0.00	0	0
<b>Total CLN331 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN331</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	100.33915				0.00	0	0
<b>Total CLN332 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN332</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN335 On 30/06/2017 Spot Bond				100.00000	0.00000	100.06930				0.00	0	0
<b>Total CLN335 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN335</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN336 On 20/09/2015 Spot Bond				100.00000	0.00000	119.33838				0.00	0	0
<b>Total CLN336 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN336</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	119.48183				0.00	0	0
<b>Total CLN337 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN337</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	101.44448				0.00	0	0
<b>Total CLN339 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN339</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	100.37159				0.00	0	0
<b>Total CLN340 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN340</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.06969				0.00	0	0
<b>Total CLN341 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN341</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN342 On 20/06/2017 Spot Bond				100.00000	0.00000	100.42669				0.00	0	0
<b>Total CLN342 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN342</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	100.35281				0.00	0	0
<b>Total CLN343 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN343</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.27288				0.00	0	0
<b>Total CLN344 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN344</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.31189				0.00	0	0
<b>Total CLN345 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN345</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.43062				0.00	0	0
<b>Total CLN346 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN346</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN347 On 10/02/2016 Spot Bond				100.00000	0.00000	101.11214				0.00	0	0
<b>Total CLN347 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN347</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34( On 30/06/2017 Spot Bond				100.00000	0.00000	100.06772				0.00	0	0
<b>Total CLN349 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN349</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 28/10/2018 Spot Bond				100.00000	0.00000	101.35879				0.00	0	0
<b>Total CLN350 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN350</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 28/05/2019 Spot Bond				100.00000	0.00000	100.66992				0.00	0	0
<b>Total CLN353 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN353</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN354 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN354</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 30/04/2018 Spot Bond				100.00000	0.00000	101.38355				0.00	0	0
<b>Total CLN358 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN358</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN35( On 24/07/2017 Spot Bond				100.00000	0.00000	103.49883				0.00	0	0
<b>Total CLN359 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN359</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2019 Spot Bond				100.00000	0.00000	100.25898				0.00	0	0
<b>Total CLN360 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN360</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond			9.76500	106.67695	9.76500	104.98356				0.00	0	0
<b>Total CLN362 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN362</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond				100.00000	0.00000	100.28870				0.00	0	0
<b>Total CLN363 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN363</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond				100.00000	0.00000	103.85854				0.00	0	0
<b>Total CLN364 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN364</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 20/03/2024 Spot Bond			11.90500	108.36428	11.90500	106.27391				0.00	0	0
<b>Total CLN365 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN365</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN36( On 06/08/2023 Spot Bond				100.00000	0.00000	101.50699				0.00	0	0
<b>Total CLN366 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN366</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN367 On 06/08/2023 Spot Bond			11.93500	106.14190	11.93500	105.97208				0.00	0	0
<b>Total CLN367 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN367</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN368 On 26/07/2022 Spot Bond			10.02000	107.59291	10.02000	107.44772				0.00	0	0
<b>Total CLN368 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN368</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	101.50699				0.00	0	0
<b>Total CLN369 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN369</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	101.53610				0.00	0	0
<b>Total CLN370 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN370</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	102.64822				0.00	0	0
<b>Total CLN371 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN371</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.28432				0.00	0	0
<b>Total CLN372 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN372</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.29024				0.00	0	0
<b>Total CLN373 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN373</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.29038				0.00	0	0
<b>Total CLN374 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN374</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	100.07221				0.00	0	0
<b>Total CLN375 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN375</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN376 On 20/03/2021 Spot Bond			9.29000	103.12483	9.29000	102.99768				0.00	0	0
<b>Total CLN376 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN376</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	100.08549				0.00	0	0
<b>Total CLN377 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN377</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	100.31291				0.00	0	0
<b>Total CLN378 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN378</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN379 On 20/03/2024 Spot Bond			10.57000	100.39017	10.57000	100.24977			0.00	0	0
<b>Total CLN379 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN379</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN380 On 20/09/2024 Spot Bond			11.00000	100.52515	11.00000	100.37899			0.00	0	0
<b>Total CLN380 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN380</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN381 On 21/07/2015 Spot Bond				100.00000	0.00000	101.44281			0.00	0	0
<b>Total CLN381 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN381</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	100.31805			0.00	0	0
<b>Total CLN382 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN382</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	101.47014			0.00	0	0
<b>Total CLN383 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN383</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN384 On 20/09/2024 Spot Bond			11.69500	102.48789	11.69500	102.32974			0.00	0	0
<b>Total CLN384 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN384</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	100.34811			0.00	0	0
<b>Total CLN385 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN385</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.29013			0.00	0	0
<b>Total CLN386 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN386</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	101.65244			0.00	0	0
<b>Total CLN387 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN387</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.30948			0.00	0	0
<b>Total CLN388 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN388</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total CLN389 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN389</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLN390 On 01/10/2016 Spot Bond				100.00000	0.00000	100.01908			0.00	0	0
<b>Total CLN390 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN390</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN39 On 20/12/2015 Spot Bond				100.00000	0.00000	100.26764				0.00	0	0
<b>Total CLN391 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN391</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 20/03/2017 Spot Bond				100.00000	0.00000	100.26999				0.00	0	0
<b>Total CLN392 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN392</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 20/12/2019 Spot Bond				100.00000	0.00000	89.88492				0.00	0	0
<b>Total CLN393 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN393</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 20/09/2022 Spot Bond				100.00000	0.00000	100.28547				0.00	0	0
<b>Total CLN394 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN394</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 02/03/2018 Spot Bond				100.00000	0.00000	100.56138				0.00	0	0
<b>Total CLN395 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN395</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 20/03/2020 Spot Bond				100.00000	0.00000	100.33329				0.00	0	0
<b>Total CLN396 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN396</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN39 On 20/06/2020 Spot Bond			100.00000	12.36215	100.00000	12.19303				0.00	0	5,355,500,000
<b>Total CLN397 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>5,355,500,000</b>
<b>Total For CLN397</b>										<b>0.00</b>	<b>0</b>	<b>5,355,500,000</b>
CLN42 On 18/04/2028 Spot Bond			7.01000	40.74752	7.01000	41.32315				0.00	0	0
<b>Total CLN42 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN42</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	172.41508				0.00	0	0
<b>Total CLN55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total CLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN81 On 18/04/2028 Spot Bond			8.30500	102.35385	8.30500	147.01051				0.00	0	0
<b>Total CLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CLN88 On 28/04/2028 Spot Bond			7.92000	36.96327	7.92000	162.72697				0.00	0	0
<b>Total CLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN89 On 02/03/2028 Spot Bond			7.92000	37.40509	7.92000	163.04259			0.00	0	0
<b>Total CLN89 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLN89</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	96.15173			0.00	0	0
<b>Total CLNF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/10/2015 Spot Bond				100.00000	0.00000	96.11882			0.00	0	0
<b>Total CLNF02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	99.82650			0.00	0	0
<b>Total CLNF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 10/10/2016 Spot Bond				100.00000	0.00000	99.82650			0.00	0	0
<b>Total CLNF04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/09/2016 Spot Bond				100.00000	0.00000	100.30772			0.00	0	0
<b>Total CLNF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/12/2016 Spot Bond				100.00000	0.00000	100.28823			0.00	0	0
<b>Total CLNF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	100.29212			0.00	0	0
<b>Total CLNF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 10/07/2017 Spot Bond				100.00000	0.00000	101.85446			0.00	0	0
<b>Total CLNF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	100.28891			0.00	0	0
<b>Total CLNF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 24/07/2017 Spot Bond				100.00000	0.00000	101.45706			0.00	0	0
<b>Total CLNF10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	100.26346			0.00	0	0
<b>Total CLNF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.28340			0.00	0	0
<b>Total CLNF12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.28165			0.00	0	0
<b>Total CLNF13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	100.28334			0.00	0	0
<b>Total CLNF14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CLNF14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.85522			0.00	0	0
<b>Total COH001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.85071			0.00	0	0
<b>Total COH002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COH002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
COJ02 On 15/09/2016 Spot Bond			8.55500	105.16618	8.55500	103.50898		1,026,600,000,000.00	120,000,000	60,000,000	
<b>Total COJ02 SPOT</b>								<b>1,026,600,000,000.00</b>	<b>120,000,000</b>	<b>60,000,000</b>	
<b>Total For COJ02</b>								<b>1,026,600,000,000.00</b>	<b>120,000,000</b>	<b>60,000,000</b>	
COJ04 On 05/06/2018 Spot Bond			8.60000	104.10765	8.60000	103.98730		14,276,000,000,000.00	1,660,000,000	830,000,000	
<b>Total COJ04 SPOT</b>								<b>14,276,000,000,000.00</b>	<b>1,660,000,000</b>	<b>830,000,000</b>	
<b>Total For COJ04</b>								<b>14,276,000,000,000.00</b>	<b>1,660,000,000</b>	<b>830,000,000</b>	
COJ05 On 05/06/2023 Spot Bond			9.93000	116.61492	9.93000	116.45979		0.00	0	0	
<b>Total COJ05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ06 On 09/12/2015 Spot Bond			7.42000	105.70295	7.42000	105.59721		0.00	0	0	
<b>Total COJ06 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ06</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJ07 On 23/03/2021 Spot Bond			9.50000	106.15415	9.50000	106.02037		0.00	0	0	
<b>Total COJ07 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJ07</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COJG0 On 09/06/2024 Spot Bond			9.54500	107.12548	9.54500	106.98836		0.00	0	0	
<b>Total COJG01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COJG01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
COT01 On 03/04/2023 Spot Bond			9.91500	95.72576	9.91500	95.59915		0.00	0	0	
<b>Total COT01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For COT01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT02 On 03/04/2028 Spot Bond			10.65000	96.98115	10.65000	96.84362			43,026,000,000,000.00	4,040,000,000	1,020,000,000
<b>Total COT02 SPOT</b>									<b>13,026,000,000,000.00</b>	<b>4,040,000,000</b>	<b>1,020,000,000</b>
<b>Total For COT02</b>									<b>13,026,000,000,000.00</b>	<b>4,040,000,000</b>	<b>1,020,000,000</b>
COT03 On 05/06/2028 Spot Bond			10.65000	94.84749	10.65000	94.71240			0.00	0	0
<b>Total COT03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For COT03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL003 On 28/02/2017 Spot Bond				100.00000	0.00000	100.73856			0.00	0	0
<b>Total CPL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL007 On 01/08/2015 Spot Bond				100.00000	0.00000	101.38597			0.00	0	0
<b>Total CPL007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL01U On 12/12/2019 Spot Bond			100.00000	9.70512	100.00000	9.58813			0.00	0	0
<b>Total CPL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.74814			0.00	0	0
<b>Total CPL021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.21182			0.00	0	0
<b>Total CPL022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL023 On 23/04/2015 Spot Bond				100.00000	0.00000	103.05612			0.00	0	0
<b>Total CPL023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.71239			0.00	0	0
<b>Total CPL024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL025 On 28/05/2015 Spot Bond				100.00000	0.00000	100.73989			0.00	0	0
<b>Total CPL025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL025</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL026 On 20/08/2015 Spot Bond				100.00000	0.00000	100.81699			0.00	0	0
<b>Total CPL026 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL026</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
CPL02U On 12/03/2020 Spot Bond			100.00000	9.75761	100.00000	9.63999			0.00	0	0
<b>Total CPL02U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL02U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPL03L On 12/12/2018 Spot Bond			100.00000	11.79680	100.00000	11.65460				0.00	0	0
<b>Total CPL03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For CPL03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CPV01 On 30/06/2029 Spot Bond			11.26500	101.05207	11.26500	101.32116				0.00	0	12,800,000,000
<b>Total CPV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>12,800,000,000</b>
<b>Total For CPV01</b>										<b>0.00</b>	<b>0</b>	<b>12,800,000,000</b>
DEN38L On 10/06/2018 Spot Bond			100.00000	13.89950	100.00000	13.73195				0.00	0	0
<b>Total DEN38U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN38U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN39L On 10/06/2018 Spot Bond			100.00000	5.88389	100.00000	5.81296				0.00	0	0
<b>Total DEN39U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN39U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DEN40L On 10/06/2018 Spot Bond			100.00000	14.61559	100.00000	14.43942				0.00	0	0
<b>Total DEN40U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DEN40U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 28/01/2016 Spot Bond				100.00000	0.00000	101.25915				0.00	0	0
<b>Total DENG43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG4 On 29/09/2017 Spot Bond			7.97500	97.70392	7.97500	97.60017				0.00	0	0
<b>Total DENG44 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG44</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 20/11/2015 Spot Bond				100.00000	0.00000	100.77808				0.00	0	0
<b>Total DENG55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 25/02/2016 Spot Bond				100.00000	0.00000	100.69936				0.00	0	0
<b>Total DENG56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DENG5 On 03/03/2016 Spot Bond				100.00000	0.00000	100.58232				0.00	0	0
<b>Total DENG57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DENG57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLT02L On 06/11/2015 Spot Bond			100.00000	63.72335	100.00000	62.92949				0.00	0	0
<b>Total DLT02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLT02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
DLTB02 On 09/12/2016 Spot Bond				100.00000	0.00000	100.50659				0.00	0	0
<b>Total DLTB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	99.85273			0.00	0	0
<b>Total DLTB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC09 On 05/08/2015 Spot Bond				100.00000	0.00000	101.12704			0.00	0	0
<b>Total DLTC09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DLTC10 On 03/02/2016 Spot Bond				100.00000	0.00000	101.17967			0.00	0	0
<b>Total DLTC10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DLTC10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.37091			0.00	0	0
<b>Total DOL003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	102.42336			0.00	0	0
<b>Total DOL004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL004</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL007 On 20/06/2019 Spot Bond				100.00000	0.00000	100.32318			0.00	0	0
<b>Total DOL007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	52.62407			0.00	0	0
<b>Total DOL009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DOL009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DRD04 On 03/07/2015 Spot Bond				100.00000	0.00000	99.85720			0.00	0	0
<b>Total DRD04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DRD04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV2021 On 18/06/2021 Spot Bond			8.49000	105.26770	8.49000	105.14754			0.00	0	0
<b>Total DV2021 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV2021</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV21 On 15/06/2016 Spot Bond			7.22500	113.33794	7.22500	113.22750			0.00	0	0
<b>Total DV21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV22 On 07/02/2020 Spot Bond			8.36000	105.78374	8.36000	105.66415		840,180,000,000.00	100,500,000	1,380,000,000	
<b>Total DV22 SPOT</b>								<b>840,180,000,000.00</b>	<b>100,500,000</b>	<b>1,380,000,000</b>	
<b>Total For DV22</b>								<b>840,180,000,000.00</b>	<b>100,500,000</b>	<b>1,380,000,000</b>	
DV23 On 27/02/2023 Spot Bond			9.11500	105.96308	9.11500	105.83271		356,952,515,000.00	39,161,000	1,076,565,300	
<b>Total DV23 SPOT</b>								<b>356,952,515,000.00</b>	<b>39,161,000</b>	<b>1,076,565,300</b>	
<b>Total For DV23</b>								<b>356,952,515,000.00</b>	<b>39,161,000</b>	<b>1,076,565,300</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV24 On 18/02/2024 Spot Bond			9.17500	104.34328	9.17500	104.21407			0.00	0	0
<b>Total DV24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DV24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DV29 On 18/02/2029 Spot Bond			9.30000	107.48048	9.30000	107.34561		5,580,000,000,000.00		600,000,000	300,000,000
<b>Total DV29 SPOT</b>								<b>5,580,000,000,000.00</b>		<b>600,000,000</b>	<b>300,000,000</b>
<b>Total For DV29</b>								<b>5,580,000,000,000.00</b>		<b>600,000,000</b>	<b>300,000,000</b>
DVC00 On 23/06/2015 Spot Bond				100.00000	0.00000	100.18113			0.00	0	0
<b>Total DVC005 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC005</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00 On 29/06/2015 Spot Bond				100.00000	0.00000	100.00493			0.00	0	0
<b>Total DVC006 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC006</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00 On 15/09/2015 Spot Bond				100.00000	0.00000	100.31512			0.00	0	0
<b>Total DVC007 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC007</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00 On 20/11/2015 Spot Bond				100.00000	0.00000	100.77477			0.00	0	0
<b>Total DVC008 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC008</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC00 On 11/06/2015 Spot Bond				100.00000	0.00000	100.38393			0.00	0	0
<b>Total DVC009 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC009</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVC01 On 15/09/2015 Spot Bond				100.00000	0.00000	100.38953			0.00	0	0
<b>Total DVC010 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVC010</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF16 On 19/11/2016 Spot Bond				100.00000	0.00000	100.91086			0.00	0	0
<b>Total DVF16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	100.10681			0.00	0	0
<b>Total DVF17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	99.61177			0.00	0	0
<b>Total DVF18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For DVF18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
E170 On 01/08/2020 Spot Bond			7.89500	126.36566	7.89500	126.23059		30,001,000,000,000.00		3,800,000,000	1,903,360,000
<b>Total E170 SPOT</b>								<b>30,001,000,000,000.00</b>		<b>3,800,000,000</b>	<b>1,903,360,000</b>
<b>Total For E170</b>								<b>30,001,000,000,000.00</b>		<b>3,800,000,000</b>	<b>1,903,360,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EDC01 On 04/04/2016 Spot Bond				100.00000	0.00000	93.00179				0.00	0	0
<b>Total EDC01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EDC01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC02 On 31/08/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC03 On 31/08/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total EFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL037 On 31/01/2037 Spot Bond			2.22000	100.88898	2.22000	100.88852				0.00	0	27,500,000,000
<b>Total EL037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
<b>Total For EL037</b>										<b>0.00</b>	<b>0</b>	<b>27,500,000,000</b>
EL15 On 29/06/2015 Spot Bond			1.20000	101.22379	1.20000	134.77010		1,440,000,000,000.00		1,200,000,000	43,300,000,000	
<b>Total EL15 SPOT</b>								<b>1,440,000,000,000.00</b>		<b>1,200,000,000</b>	<b>43,300,000,000</b>	
<b>Total For EL15</b>								<b>1,440,000,000,000.00</b>		<b>1,200,000,000</b>	<b>43,300,000,000</b>	
EL28 On 02/05/2028 Spot Bond			2.16500	122.91434	2.16500	122.91470				0.00	0	8,200,000,000
<b>Total EL28 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,000</b>
<b>Total For EL28</b>										<b>0.00</b>	<b>0</b>	<b>8,200,000,000</b>
EL29 On 19/11/2029 Spot Bond			2.14500	110.66150	2.14500	110.66213				0.00	0	500,000,000
<b>Total EL29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For EL29</b>										<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
EL30 On 29/07/2030 Spot Bond			2.12500	110.79437	2.12500	110.79530				0.00	0	0
<b>Total EL30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL31 On 02/06/2031 Spot Bond			2.17000	103.13467	2.17000	103.13507				0.00	0	0
<b>Total EL31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EL31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EL36 On 31/01/2036 Spot Bond			2.20000	101.20382	2.20000	101.20363				0.00	0	30,000,000,000
<b>Total EL36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,000</b>
<b>Total For EL36</b>										<b>0.00</b>	<b>0</b>	<b>30,000,000,000</b>
EMM01 On 28/07/2020 Spot Bond			9.34000	107.00156	9.34000	106.86674				0.00	0	0
<b>Total EMM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM02 On 11/03/2021 Spot Bond			9.24000	107.41117	9.24000	107.27943				0.00	0	0
<b>Total EMM02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM03 On 04/05/2024 Spot Bond			9.70000	106.34092	9.70000	106.20189				0.00	0	0
<b>Total EMM03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM04 On 16/05/2028 Spot Bond			9.93500	97.92406	9.93500	100.12688				0.00	0	0
<b>Total EMM04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EMM04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EMM05 On 17/04/2029 Spot Bond			10.07500	104.13261	10.07500	107.55711				0.00	0	4,333,332,900
<b>Total EMM05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,333,332,900</b>
<b>Total For EMM05</b>										<b>0.00</b>	<b>0</b>	<b>4,333,332,900</b>
EPF001 On 19/08/2015 Spot Bond				100.00000	0.00000	100.89990				0.00	0	0
<b>Total EPF001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	96.96929				0.00	0	0
<b>Total EPF002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF003 On 12/09/2016 Spot Bond				100.00000	0.00000	100.43198				0.00	0	0
<b>Total EPF003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	101.17605				0.00	0	0
<b>Total EPF004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPF005 On 06/11/2016 Spot Bond				100.00000	0.00000	101.13113				0.00	0	0
<b>Total EPF005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPF005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC12 On 05/11/2015 Spot Bond				100.00000	0.00000	101.07146				0.00	0	0
<b>Total EPFC12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC13 On 19/05/2015 Spot Bond				100.00000	0.00000	102.61392				0.00	0	0
<b>Total EPFC13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC14 On 27/05/2015 Spot Bond				100.00000	0.00000	100.68192				0.00	0	0
<b>Total EPFC14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC15 On 24/08/2015 Spot Bond				100.00000	0.00000	100.74407			0.00	0	0
<b>Total EPFC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EPFC16 On 23/02/2016 Spot Bond				100.00000	0.00000	100.76730			0.00	0	0
<b>Total EPFC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EPFC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQ209U On 11/06/2015 Spot Bond			100.00000	86.80775	100.00000	85.80996			0.00	0	0
<b>Total EQ209U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQ209U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS02 On 01/07/2015 Spot Bond			10.99000	103.80335	10.99000	103.65119			0.00	0	0
<b>Total EQS02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS04 On 22/09/2015 Spot Bond				100.00000	0.00000	101.06163			0.00	0	0
<b>Total EQS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.52674			0.00	0	0
<b>Total EQS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	98.60166			0.00	0	0
<b>Total EQS06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS07 On 09/04/2018 Spot Bond			9.78500	97.07139	9.78500	96.94408			0.00	0	0
<b>Total EQS07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS08A On 04/10/2018 Spot Bond				100.00000	0.00000	97.97617			0.00	0	0
<b>Total EQS08A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS08A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EQS09 On 28/11/2016 Spot Bond				100.00000	0.00000	97.75609			0.00	0	0
<b>Total EQS09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EQS09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B3 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ERS3B3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3B4 On 17/11/2025 Spot Bond				100.00000	0.00000	100.96641			0.00	0	0
<b>Total ERS3B4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3B4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total ERS3C3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	101.02600			0.00	0	0
<b>Total ERS3C4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERS3C4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200			0.00	0	0
<b>Total ERSA12/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA12/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.87097			0.00	0	0
<b>Total ERSA14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.90646			0.00	0	0
<b>Total ERSA15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.86387			0.00	300,000,000	100,000,000
<b>Total ERSA16 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For ERSA16</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.89345			0.00	0	0
<b>Total ERSA17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.88304			0.00	0	0
<b>Total ERSA18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.87110			0.00	0	0
<b>Total ERSA19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ERSA19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
ES15 On 30/08/2015 Spot Bond			7.00000	101.06457	7.00000	100.97037		184,800,000,000,000.00	26,400,000,000	44,800,000,000	
<b>Total ES15 SPOT</b>								<b>14,800,000,000,000.00</b>	<b>26,400,000,000</b>	<b>44,800,000,000</b>	
<b>Total For ES15</b>								<b>14,800,000,000,000.00</b>	<b>26,400,000,000</b>	<b>44,800,000,000</b>	
ES18 On 20/04/2018 Spot Bond			7.81500	108.10121	7.81500	107.98743		275,026,312,297,500.00	35,192,106,500	16,115,937,900	
<b>Total ES18 SPOT</b>								<b>15,026,312,297,500.00</b>	<b>35,192,106,500</b>	<b>16,115,937,900</b>	
<b>Total For ES18</b>								<b>15,026,312,297,500.00</b>	<b>35,192,106,500</b>	<b>16,115,937,900</b>	
ES23 On 25/01/2023 Spot Bond			8.41500	110.89797	8.41500	110.77179		193,860,484,240,500.00	23,037,490,700	51,993,680,300	
<b>Total ES23 SPOT</b>								<b>13,860,484,240,500.00</b>	<b>23,037,490,700</b>	<b>51,993,680,300</b>	
<b>Total For ES23</b>								<b>13,860,484,240,500.00</b>	<b>23,037,490,700</b>	<b>51,993,680,300</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 02/04/2026 Spot Bond			8.72000	94.03421	8.72000	93.92463			399,310,634,008,000.00	45,792,503,900	46,366,250,200
<b>Total ES26 SPOT</b>									<b>19,310,634,008,000.00</b>	<b>45,792,503,900</b>	<b>46,366,250,200</b>
<b>Total For ES26</b>									<b>19,310,634,008,000.00</b>	<b>45,792,503,900</b>	<b>46,366,250,200</b>
ES33 On 15/09/2033 Spot Bond			9.29500	84.76473	9.40500	83.82012			521,854,568,949,000.00	163,728,302,200	163,723,004,600
<b>Total ES33 SPOT</b>									<b>1,854,568,949,000.00</b>	<b>163,728,302,200</b>	<b>163,723,004,600</b>
<b>Total For ES33</b>									<b>1,854,568,949,000.00</b>	<b>163,728,302,200</b>	<b>163,723,004,600</b>
ES42 On 25/04/2042 Spot Bond			9.43500	94.72954	9.43500	94.60965			397,322,946,000,000.00	42,111,600,000	15,700,000,000
<b>Total ES42 SPOT</b>									<b>17,322,946,000,000.00</b>	<b>42,111,600,000</b>	<b>15,700,000,000</b>
<b>Total For ES42</b>									<b>17,322,946,000,000.00</b>	<b>42,111,600,000</b>	<b>15,700,000,000</b>
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	100.90610			0.00	0	0
<b>Total EXX01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.93446			0.00	0	0
<b>Total EXX02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For EXX02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB01 On 24/08/2015 Spot Bond				100.00000	0.00000	100.79370			0.00	0	0
<b>Total FIFB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB02 On 17/04/2016 Spot Bond				100.00000	0.00000	101.53467			0.00	0	0
<b>Total FIFB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB03 On 26/06/2016 Spot Bond				100.00000	0.00000	100.14868			0.00	0	0
<b>Total FIFB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.82085			0.00	0	0
<b>Total FIFB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFB04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC13 On 10/04/2015 Spot Bond				100.00000	0.00000	103.41006			0.00	0	0
<b>Total FIFC13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC14 On 20/11/2015 Spot Bond				100.00000	0.00000	100.74623			0.00	0	0
<b>Total FIFC14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FIFC15 On 02/12/2015 Spot Bond				100.00000	0.00000	100.60841			0.00	0	0
<b>Total FIFC15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFC16 On 12/06/2015 Spot Bond				100.00000	0.00000	100.41381				0.00	0	0
<b>Total FIFC16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FIFC16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR002L On 02/08/2023 Spot Bond			100.00000	12.07151	100.00000	11.92112				0.00	0	0
<b>Total FR002U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR002U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR003L On 02/08/2023 Spot Bond			100.00000	11.74885	100.00000	11.60249				0.00	0	0
<b>Total FR003U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR003U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.35939				0.00	0	0
<b>Total FR2A4A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	99.15759				0.00	0	0
<b>Total FR2A4B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.40055				0.00	0	0
<b>Total FR2A4C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.42794				0.00	0	0
<b>Total FR2A4D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FR2A4D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB05 On 21/12/2018 Spot Bond			9.30500	99.99973	9.30500	99.87487				0.00	0	0
<b>Total FRB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB08 On 10/06/2016 Spot Bond				100.00000	0.00000	100.43589				0.00	0	0
<b>Total FRB08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	100.43582				0.00	0	0
<b>Total FRB09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB10 On 25/01/2017 Spot Bond				100.00000	0.00000	101.47296				0.00	0	0
<b>Total FRB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.25654				0.00	0	1,000,000,000
<b>Total FRB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For FRB11</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	100.71463			0.00	0	0
<b>Total FRB12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	100.72634			0.00	0	0
<b>Total FRB13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB14 On 02/06/2026 Spot Bond			9.99000	103.50185	9.99000	103.34219			0.00	0	0
<b>Total FRB14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRB14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	100.71240			0.00	400,000,000	200,000,000
<b>Total FRB15 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For FRB15</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
FRBC2 On 21/12/2018 Spot Bond			10.08500	109.29365	10.08500	109.14604			0.00	0	100,000,000
<b>Total FRBC21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
<b>Total For FRBC21</b>									<b>0.00</b>	<b>0</b>	<b>100,000,000</b>
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	99.94386			0.00	0	0
<b>Total FRBC22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBC22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI22 On 31/01/2022 Spot Bond			2.16000	131.50029	2.16000	132.38295		129,600,000,000.00	0.00	60,000,000	30,000,000
<b>Total FRBI22 SPOT</b>								<b>129,600,000,000.00</b>	<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
<b>Total For FRBI22</b>								<b>129,600,000,000.00</b>	<b>0.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
FRBI23 On 07/12/2023 Spot Bond			2.23000	127.46765	2.23000	275.48072			0.00	0	0
<b>Total FRBI23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI25 On 31/01/2025 Spot Bond			2.40500	104.42575	2.40500	111.00047			0.00	0	0
<b>Total FRBI25 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI25</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI28 On 31/03/2028 Spot Bond			2.44500	101.76455	2.44500	160.24924			0.00	0	0
<b>Total FRBI28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBI28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBI33 On 07/12/2033 Spot Bond			2.23000	119.69025	2.23000	219.03377		44,600,000,000.00	0.00	20,000,000	10,000,000
<b>Total FRBI33 SPOT</b>								<b>44,600,000,000.00</b>	<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
<b>Total For FRBI33</b>								<b>44,600,000,000.00</b>	<b>0.00</b>	<b>20,000,000</b>	<b>10,000,000</b>
FRBN0 On 15/09/2015 Spot Bond			7.24000	103.44640	7.24000	103.34707			0.00	0	0
<b>Total FRBN04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBN04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ01 On 30/11/2020 Spot Bond			7.68300	65.82497	7.68300	65.18385			0.00	0	0
<b>Total FRBZ01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ02 On 28/10/2024 Spot Bond			9.42700	42.26810	9.42700	41.34291			0.00	0	0
<b>Total FRBZ02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRBZ03 On 10/12/2024 Spot Bond			9.67000	40.93374	9.67000	40.00256			0.00	0	0
<b>Total FRBZ03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRBZ03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	100.83384			0.00	0	0
<b>Total FRC107 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC107</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	100.34263			0.00	0	0
<b>Total FRC109 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC109</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.29735			0.00	0	0
<b>Total FRC112 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC112</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	100.32593			0.00	0	0
<b>Total FRC113 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC113</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC115 On 20/06/2017 Spot Bond			7.47000	100.36098	7.47000	98.00000			0.00	0	0
<b>Total FRC115 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC115</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC116 On 20/06/2017 Spot Bond			7.47000	100.36098	7.47000	100.00000			0.00	0	0
<b>Total FRC116 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC116</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC118 On 20/06/2017 Spot Bond				100.00000	0.00000	100.31805			0.00	0	0
<b>Total FRC118 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC118</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC119 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC119</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC120 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC120</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.30332			0.00	0	0
<b>Total FRC121 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC121</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.34377			0.00	0	0
<b>Total FRC122 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC122</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC123 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC123</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/06/2017 Spot Bond				100.00000	0.00000	100.31291			0.00	0	0
<b>Total FRC124 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC124</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond			6.00000	100.29002	6.00000	100.00000			0.00	0	0
<b>Total FRC125 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC125</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC126 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC126</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC127 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC127</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.33241			0.00	0	0
<b>Total FRC128 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC128</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC12: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC129 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC129</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC130 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC130</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC131 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC131</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRC132 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC132</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.40821				0.00	0	0
<b>Total FRC134 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC134</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.39636				0.00	0	0
<b>Total FRC135 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC135</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC136 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC136</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC137 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC137</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC139 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC139</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC140 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC140</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC141 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC141</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRC142 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC142</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond			100.09221	21.75753	100.09221	21.49505				0.00	0	0
<b>Total FRC143 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC143</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.28444				0.00	0	0
<b>Total FRC144 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC144</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	109.42431				0.00	0	0
<b>Total FRC145 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC145</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	100.38064				0.00	0	0
<b>Total FRC147 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC147</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC14: On 20/09/2015 Spot Bond				100.00000	0.00000	101.74762				0.00	0	0
<b>Total FRC149 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC149</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.31886				0.00	0	0
<b>Total FRC150 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC150</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	98.00000				0.00	0	0
<b>Total FRC151 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC151</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.32238				0.00	0	0
<b>Total FRC152 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC152</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.29486				0.00	0	0
<b>Total FRC153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.29750				0.00	0	0
<b>Total FRC154 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC154</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.38789				0.00	0	0
<b>Total FRC155 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC155</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.29234				0.00	0	0
<b>Total FRC161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 14/12/2018 Spot Bond			13.22500	61.91363	13.22500	61.80427				0.00	0	0
<b>Total FRC162 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC162</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.27585				0.00	0	0
<b>Total FRC163 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC163</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC166 On 20/03/2018 Spot Bond				100.00000	0.00000	100.27619				0.00	0	0
<b>Total FRC166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC167 On 20/03/2018 Spot Bond				100.00000	0.00000	100.40872				0.00	0	0
<b>Total FRC167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC168 On 20/06/2018 Spot Bond				100.00000	0.00000	100.28857				0.00	0	0
<b>Total FRC168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC169 On 31/01/2025 Spot Bond			3.63500	96.35023	3.63500	99.66275				0.00	0	0
<b>Total FRC169 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC169</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	100.30092				0.00	0	0
<b>Total FRC170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	100.30092				0.00	0	0
<b>Total FRC171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	100.86353				0.00	0	0
<b>Total FRC172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC173 On 30/06/2017 Spot Bond				100.00000	0.00000	100.06930				0.00	0	0
<b>Total FRC173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	98.28475				0.00	0	0
<b>Total FRC174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.28376				0.00	0	0
<b>Total FRC176 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC176</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC177 On 20/09/2018 Spot Bond				100.00000	0.00000	100.27722				0.00	0	0
<b>Total FRC177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC178 On 06/08/2023 Spot Bond				100.00000	0.00000	101.43301				0.00	0	0
<b>Total FRC178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	100.32386				0.00	0	0
<b>Total FRC179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC180 On 10/02/2016 Spot Bond				100.00000	0.00000	101.08275				0.00	0	0
<b>Total FRC180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	101.41820				0.00	0	0
<b>Total FRC181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC182 On 26/01/2021 Spot Bond				100.00000	0.00000	101.64502				0.00	0	0
<b>Total FRC182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	100.37091				0.00	0	0
<b>Total FRC183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC184 On 20/12/2018 Spot Bond				100.00000	0.00000	100.29475				0.00	0	0
<b>Total FRC184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC185 On 20/12/2018 Spot Bond				100.00000	0.00000	100.37864				0.00	0	0
<b>Total FRC185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC186 On 20/03/2016 Spot Bond				100.00000	0.00000	100.27413				0.00	0	0
<b>Total FRC186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	100.29750				0.00	0	0
<b>Total FRC188 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC188</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC189 On 20/03/2019 Spot Bond				100.00000	0.00000	100.29750				0.00	0	0
<b>Total FRC189 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC189</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC190 On 14/03/2016 Spot Bond				100.00000	0.00000	100.34350				0.00	0	0
<b>Total FRC190 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC190</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC191 On 02/04/2017 Spot Bond				100.00000	0.00000	99.99985				0.00	0	0
<b>Total FRC191 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC191</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	99.99989			0.00	0	0
<b>Total FRC192 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC192</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.94837			0.00	0	0
<b>Total FRC193 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200			0.00	0	0
<b>Total FRC193/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC193/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 08/04/2016 Spot Bond				100.00000	0.00000	101.68532			0.00	0	0
<b>Total FRC194 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC194</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.31394			0.00	0	0
<b>Total FRC195 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC195</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.67288			0.00	0	0
<b>Total FRC196 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC196</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 09/04/2016 Spot Bond				100.00000	0.00000	101.93119			0.00	0	0
<b>Total FRC197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.60920			0.00	0	0
<b>Total FRC198 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC198</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC19: On 10/04/2016 Spot Bond				100.00000	0.00000	101.61358			0.00	0	0
<b>Total FRC199 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC199</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.63430			0.00	0	0
<b>Total FRC200 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC200</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	101.48484			0.00	0	0
<b>Total FRC201 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC201</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 17/04/2017 Spot Bond				100.00000	0.00000	101.63430			0.00	0	0
<b>Total FRC202 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC202</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20: On 17/04/2016 Spot Bond				100.00000	0.00000	101.47886				0.00	0	0
<b>Total FRC203 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC203</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 06/05/2017 Spot Bond				100.00000	0.00000	101.25820				0.00	0	0
<b>Total FRC204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 06/05/2017 Spot Bond			8.75000	101.46952	8.75000	101.34623				0.00	0	0
<b>Total FRC205 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC205</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.29200				0.00	0	0
<b>Total FRC206 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC206</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	9.87315	100.00000	9.75414				0.00	0	0
<b>Total FRC207 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC207</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 20/09/2021 Spot Bond			100.00000	9.05101	100.00000	8.94192				0.00	0	0
<b>Total FRC208 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC208</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	97.37640				0.00	0	0
<b>Total FRC209 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC209</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 20/12/2019 Spot Bond			100.00000	10.57393	100.00000	10.44647				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	98.08282				0.00	0	0
<b>Total FRC210 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC210</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 29/10/2017 Spot Bond			100.00000	24.08651	100.00000	23.78976				0.00	0	0
<b>Total FRC211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	101.15519				0.00	0	0
<b>Total FRC212 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC212</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 04/06/2021 Spot Bond			100.00000	9.34426	100.00000	9.23163				0.00	0	0
<b>Total FRC213 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC213</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC21: On 07/11/2017 Spot Bond			100.00000	18.04594	100.00000	17.82112				0.00	0	0
<b>Total FRC214 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC214</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC214 On 07/11/2019 Spot Bond				100.00000	0.00000	101.15516				0.00	0	0
<b>Total FRC215 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC215</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC215 On 07/11/2017 Spot Bond			100.00000	18.01414	100.00000	17.78972				0.00	0	0
<b>Total FRC216 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC216</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	101.15233				0.00	0	0
<b>Total FRC217 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC217</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	101.09438				0.00	0	0
<b>Total FRC218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	101.27254				0.00	0	0
<b>Total FRC219 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC219</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	101.19494				0.00	0	0
<b>Total FRC220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC220 On 31/01/2022 Spot Bond			2.97000	125.94118	2.97000	125.92772				0.00	0	0
<b>Total FRC221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC221 On 10/11/2016 Spot Bond				100.00000	0.00000	101.05116				0.00	0	0
<b>Total FRC222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC222 On 10/11/2016 Spot Bond				100.00000	0.00000	101.03730				0.00	0	0
<b>Total FRC223 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC223</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC223 On 10/11/2016 Spot Bond				100.00000	0.00000	101.03730				0.00	0	0
<b>Total FRC224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC224</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC224 On 20/05/2020 Spot Bond				100.00000	0.00000	100.91792				0.00	0	0
<b>Total FRC225 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC225</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC225 On 18/06/2015 Spot Bond				100.00000	0.00000	100.27790				0.00	0	0
<b>Total FRC226 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC226</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 10/09/2016 Spot Bond				100.00000	0.00000	100.46739				0.00	0	0
<b>Total FRC227 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC227</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 16/09/2016 Spot Bond				100.00000	0.00000	100.34495				0.00	0	0
<b>Total FRC228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC22: On 30/03/2017 Spot Bond				100.00000	0.00000	100.07588				0.00	0	0
<b>Total FRC229 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC229</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC37 On 20/06/2015 Spot Bond				100.00000	0.00000	100.31987				0.00	0	0
<b>Total FRC37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC40 On 20/12/2015 Spot Bond				100.00000	0.00000	100.31816				0.00	0	0
<b>Total FRC40 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC40</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.53800				0.00	0	0
<b>Total FRC46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.46351				0.00	0	0
<b>Total FRC61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC66 On 31/01/2022 Spot Bond			3.50000	115.35985	3.50000	121.89825				0.00	0	0
<b>Total FRC66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC67 On 20/09/2016 Spot Bond				100.00000	0.00000	100.32373				0.00	0	0
<b>Total FRC67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC68 On 20/09/2016 Spot Bond				100.00000	0.00000	100.32686				0.00	0	0
<b>Total FRC68 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC68</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC69 On 31/01/2022 Spot Bond			3.55000	106.52381	3.55000	121.52578				0.00	0	0
<b>Total FRC69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC71 On 31/01/2022 Spot Bond			3.53000	104.29439	3.53000	121.67461				0.00	0	0
<b>Total FRC71 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRC71</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC72 On 31/01/2017 Spot Bond			3.35500	100.52158	3.35500	125.94988				0.00	0	0
<b>Total FRC72 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC72</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC74 On 20/09/2016 Spot Bond			3.42500	101.66900	3.42500	135.07801				0.00	0	0
<b>Total FRC74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.64121				0.00	0	0
<b>Total FRC76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC83 On 20/12/2016 Spot Bond				100.00000	0.00000	100.28333				0.00	0	0
<b>Total FRC83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC84 On 20/12/2016 Spot Bond				100.00000	0.00000	100.32168				0.00	0	0
<b>Total FRC84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC86 On 20/12/2016 Spot Bond				100.00000	0.00000	100.37307				0.00	0	0
<b>Total FRC86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC87 On 20/12/2016 Spot Bond				100.00000	0.00000	100.35990				0.00	0	0
<b>Total FRC87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC94 On 20/03/2017 Spot Bond				100.00000	0.00000	100.30538				0.00	0	0
<b>Total FRC94A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC94A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRC96 On 20/03/2017 Spot Bond				100.00000	0.00000	100.30503				0.00	0	0
<b>Total FRC96A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRC96A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD00 On 14/03/2016 Spot Bond				100.00000	0.00000	100.33201				0.00	0	0
<b>Total FRD003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD01 On 22/12/2018 Spot Bond			100.00000	10.70370	100.00000	10.57467				0.00	0	0
<b>Total FRD01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD02 On 01/06/2016 Spot Bond			100.00000	35.84467	100.00000	35.41260				0.00	0	0
<b>Total FRD02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRD02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD04I On 04/07/2015 Spot Bond			100.00000	82.40701	100.00000	99.26470				0.00	0	0
<b>Total FRD04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD09I On 26/06/2017 Spot Bond			100.00000	20.21182	100.00000	19.96819				0.00	0	0
<b>Total FRD09U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD09U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD12I On 20/03/2018 Spot Bond			100.00000	8.97327	100.00000	8.86510				0.00	0	0
<b>Total FRD12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD12U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRD13I On 31/12/2019 Spot Bond			100.00000	10.54912	100.00000	10.42058				0.00	0	0
<b>Total FRD13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRD13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ15 On 04/04/2015 Spot Bond				100.00000	0.00000	99.92499				0.00	0	0
<b>Total FRJ15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ16 On 21/01/2016 Spot Bond				100.00000	0.00000	102.32441				0.00	0	0
<b>Total FRJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	100.60625				0.00	0	0
<b>Total FRJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.77402				0.00	0	0
<b>Total FRJ18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	99.23156				0.00	0	0
<b>Total FRJ19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	97.91957				0.00	0	0
<b>Total FRJ20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	98.77817				0.00	0	0
<b>Total FRJ21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRJ21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.02000				0.00	0	0
<b>Total FRJ25 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRJ25</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 15/01/2024 Spot Bond			2.03800	84.36010	2.03800	105.10801				0.00	0	0
<b>Total FRS100 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS100</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			2.32000	105.13007	2.32000	137.55808				0.00	0	0
<b>Total FRS101 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS101</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 21/01/2017 Spot Bond				100.00000	0.00000	101.42900				0.00	0	0
<b>Total FRS102 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS102</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond			10.38000	102.12880	10.38000	101.98354				0.00	0	0
<b>Total FRS103 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS103</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 23/01/2024 Spot Bond			10.38000	102.12880	10.38000	101.98354				0.00	0	0
<b>Total FRS104 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS104</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 10/11/2015 Spot Bond				100.00000	0.00000	108.68000				0.00	0	0
<b>Total FRS105 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS105</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 30/01/2016 Spot Bond				100.00000	0.00000	101.55390				0.00	0	0
<b>Total FRS107 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS107</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 31/01/2038 Spot Bond			2.46000	102.15689	2.46000	110.90579				0.00	0	0
<b>Total FRS108 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS108</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS10 On 07/12/2033 Spot Bond			2.54000	207.96379	2.54000	209.71998				0.00	0	0
<b>Total FRS109 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS109</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 31/01/2038 Spot Bond			2.43000	111.49637	2.43000	111.49265				0.00	0	0
<b>Total FRS110 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 03/04/2015 Spot Bond				100.00000	0.00000	99.92040				0.00	0	0
<b>Total FRS111 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS111</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS11 On 07/12/2033 Spot Bond			2.57000	207.09041	2.57000	208.84464				0.00	0	0
<b>Total FRS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	101.66172				0.00	0	0
<b>Total FRS113 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS113</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS113 On 31/01/2025 Spot Bond			2.49000	110.17655	2.49000	110.17198				0.00	0	0
<b>Total FRS114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS114 On 31/03/2038 Spot Bond			2.52000	109.74813	2.52000	109.74313				0.00	0	0
<b>Total FRS115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS115 On 26/06/2015 Spot Bond				100.00000	0.00000	100.12480				0.00	0	0
<b>Total FRS116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS116 On 05/05/2016 Spot Bond				100.00000	0.00000	47.76400				0.00	0	0
<b>Total FRS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS117 On 06/08/2015 Spot Bond				100.00000	0.00000	101.01081				0.00	0	0
<b>Total FRS118 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS118</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS118 On 31/01/2038 Spot Bond			2.62500	107.74997	2.62500	107.74352				0.00	0	0
<b>Total FRS119 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS119</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS119 On 07/12/2033 Spot Bond			2.69000	113.79939	2.69000	205.38786				0.00	0	0
<b>Total FRS120 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS120</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS120 On 07/12/2033 Spot Bond			2.74000	112.15215	2.74000	203.96833				0.00	0	0
<b>Total FRS121 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS121</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS121 On 31/01/2025 Spot Bond			2.42000	97.05286	2.42000	97.04978				0.00	0	0
<b>Total FRS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS122 On 07/12/2033 Spot Bond			2.77000	160.33004	2.77000	203.12243				0.00	0	0
<b>Total FRS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS123 On 31/01/2038 Spot Bond			2.90000	89.77114	2.90000	102.71097				0.00	0	0
<b>Total FRS124 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS124</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS12: On 11/05/2015 Spot Bond				100.00000	0.00000	100.92808				0.00	0	0
<b>Total FRS125 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS125</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS36 On 07/12/2023 Spot Bond			2.35000	126.39662	2.35000	273.16156				0.00	0	0
<b>Total FRS36 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS36</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS37 On 07/12/2023 Spot Bond			2.24000	127.37798	2.24000	275.28655				0.00	0	0
<b>Total FRS37 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS37</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS43 On 07/12/2023 Spot Bond			2.96000	121.11714	2.96000	261.73021				0.00	0	0
<b>Total FRS43 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS43</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS46 On 31/01/2022 Spot Bond			2.63000	101.24381	2.63000	128.59264				0.00	0	0
<b>Total FRS46 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS46</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.39755				0.00	0	0
<b>Total FRS49 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS49</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS51 On 31/01/2022 Spot Bond			2.16000	132.38248	2.16000	128.33512				0.00	0	0
<b>Total FRS51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS56 On 19/07/2016 Spot Bond				100.00000	0.00000	101.65066				0.00	0	0
<b>Total FRS56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS59 On 07/10/2016 Spot Bond				100.00000	0.00000	99.89874				0.00	0	0
<b>Total FRS59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.24142				0.00	0	0
<b>Total FRS62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS64 On 26/01/2042 Spot Bond			2.30000	111.27454	2.30000	111.27281				0.00	0	0
<b>Total FRS64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS69 On 31/05/2017 Spot Bond			104.97509	22.64993	104.97509	22.36486				0.00	0	0
<b>Total FRS69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRS69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS73 On 12/06/2017 Spot Bond			101.07593	26.45918	101.07593	26.13718				0.00	0	0
<b>Total FRS73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS74 On 14/06/2017 Spot Bond			100.44759	19.56390	100.44759	19.32714				0.00	0	0
<b>Total FRS74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS76 On 18/06/2017 Spot Bond			100.76967	24.95338	100.76967	24.65053				0.00	0	0
<b>Total FRS76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS81 On 30/10/2042 Spot Bond			2.06000	119.12355	2.06000	119.12580				0.00	0	0
<b>Total FRS81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total FRS82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS85 On 31/01/2025 Spot Bond			2.35000	97.31060	2.35000	111.54027				0.00	0	0
<b>Total FRS85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	98.77656				0.00	0	0
<b>Total FRS86 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS86</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS87 On 31/01/2025 Spot Bond			2.38000	97.05380	2.38000	111.24547				0.00	0	0
<b>Total FRS87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	100.81675				0.00	0	0
<b>Total FRS88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS90 On 07/12/2023 Spot Bond			2.44000	125.60046	2.44000	343.91147				0.00	0	0
<b>Total FRS90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.10565				0.00	0	0
<b>Total FRS94 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For FRS94</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.74363			0.00	0	0
<b>Total FRS96 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS96</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total FRS97 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRS97</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX16 On 15/09/2016 Spot Bond			7.52500	101.12788	7.52500	101.02643			0.00	0	0
<b>Total FRX16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX17 On 15/09/2017 Spot Bond			8.08000	101.43476	8.08000	101.32565			0.00	0	0
<b>Total FRX17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
FRX18 On 14/04/2018 Spot Bond			8.27500	110.88283	8.27500	110.75939		82,750,000,000,000.00	10,000,000,000	2,500,000,000	
<b>Total FRX18 SPOT</b>								<b>82,750,000,000,000.00</b>	<b>10,000,000,000</b>	<b>2,500,000,000</b>	
<b>Total For FRX18</b>								<b>82,750,000,000,000.00</b>	<b>10,000,000,000</b>	<b>2,500,000,000</b>	
FRX19 On 15/11/2019 Spot Bond			8.81000	104.24578	8.81000	104.12171		142,722,000,000.00	16,200,000	760,000,000	
<b>Total FRX19 SPOT</b>								<b>142,722,000,000.00</b>	<b>16,200,000</b>	<b>760,000,000</b>	
<b>Total For FRX19</b>								<b>142,722,000,000.00</b>	<b>16,200,000</b>	<b>760,000,000</b>	
FRX20 On 01/10/2020 Spot Bond			9.05000	98.86572	9.05000	98.74624		0.00	0	0	
<b>Total FRX20 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX20</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX23 On 28/02/2023 Spot Bond			9.71500	90.12156	9.71500	90.00547		0.00	0	0	
<b>Total FRX23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX23</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX24 On 10/12/2024 Spot Bond			9.60000	110.60020	9.60000	110.45784		0.00	0	0	
<b>Total FRX24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For FRX24</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
FRX26 On 01/10/2026 Spot Bond			9.96000	97.00669	9.96000	96.91751		0.00	0	500,000,000	
<b>Total FRX26 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>500,000,000</b>	
<b>Total For FRX26</b>								<b>0.00</b>	<b>0</b>	<b>500,000,000</b>	
FRX30 On 31/01/2030 Spot Bond			10.34000	96.52664	10.34000	97.18882		124,080,000,000,000.00	12,000,000,000	3,000,000,000	
<b>Total FRX30 SPOT</b>								<b>124,080,000,000,000.00</b>	<b>12,000,000,000</b>	<b>3,000,000,000</b>	
<b>Total For FRX30</b>								<b>124,080,000,000,000.00</b>	<b>12,000,000,000</b>	<b>3,000,000,000</b>	
FRX31 On 21/02/2031 Spot Bond			10.46000	93.79937	10.46000	93.66737		7,322,000,000,000.00	700,000,000	350,000,000	
<b>Total FRX31 SPOT</b>								<b>7,322,000,000,000.00</b>	<b>700,000,000</b>	<b>350,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FRX31</b>										<b>7,322,000,000,000.00</b>	<b>700,000,000</b>	<b>350,000,000</b>
FRX45 On 14/04/2045 Spot Bond			9.94500	85.34660	9.94500	85.23289				0.00	0	0
<b>Total FRX45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FRX45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A3 On 20/03/2038 Spot Bond				100.00000	0.00000	100.25368				0.00	0	0
<b>Total FS1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	100.25718				0.00	0	0
<b>Total FS1A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	100.26588				0.00	0	0
<b>Total FS1A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.27985				0.00	0	0
<b>Total FS1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.29031				0.00	0	0
<b>Total FS1C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	100.33556				0.00	0	0
<b>Total FS1D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS1D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A2 On 20/02/2017 Spot Bond				100.00000	0.00000	100.77123				0.00	0	0
<b>Total FS2A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.80450				0.00	0	0
<b>Total FS2A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	100.65576				0.00	0	0
<b>Total FS2A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	100.83451				0.00	0	0
<b>Total FS2A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.86785				0.00	0	0
<b>Total FS2B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FS2B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	100.89561				0.00	0	0
<b>Total FS2C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	101.01766				0.00	0	0
<b>Total FS2D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS2D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A1L On 20/02/2016 Spot Bond			100.00000	57.45903	100.00000	56.74321				0.00	0	0
<b>Total FS3A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A2L On 20/02/2018 Spot Bond			100.00000	9.64003	100.00000	9.51993				0.00	0	0
<b>Total FS3A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A3L On 20/02/2020 Spot Bond			100.00000	1.61733	100.00000	1.59718				0.00	0	0
<b>Total FS3A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A4L On 20/02/2022 Spot Bond			100.00000	0.27134	100.00000	0.26796				0.00	0	0
<b>Total FS3A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3A5L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3B1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3C1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS3D1L On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS3D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS3D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A1L On 20/03/2018 Spot Bond			100.00000	8.97327	100.00000	8.86510				0.00	0	0
<b>Total FS4A1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A2L On 20/03/2020 Spot Bond			100.00000	1.50546	100.00000	1.48732				0.00	0	0
<b>Total FS4A2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For FS4A2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A3L On 20/03/2022 Spot Bond			100.00000	0.25257	100.00000	0.24953				0.00	0	0
<b>Total FS4A3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A4L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4A5L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4A5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4A5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4B1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4B1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4B1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4C1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4C1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4C1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
FS4D1L On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total FS4D1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For FS4D1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GBL01 On 15/10/2015 Spot Bond				100.00000	0.00000	101.82596				0.00	0	700,000,000
<b>Total GBL01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
<b>Total For GBL01</b>										<b>0.00</b>	<b>0</b>	<b>700,000,000</b>
GFC03 On 10/04/2015 Spot Bond				100.00000	0.00000	99.85461				0.00	0	0
<b>Total GFC03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GFC04 On 11/04/2017 Spot Bond			9.20000	100.41073	9.20000	100.28674				0.00	0	0
<b>Total GFC04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GFC04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GOVEX1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GOVEX1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GPT32 On 11/05/2015 Spot Bond				100.00000	0.00000	100.99419				0.00	0	0
<b>Total GPT32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GPT32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB01 On 08/12/2019 Spot Bond			100.00000	9.53474	100.00000	9.41981				0.00	0	0
<b>Total GRB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For GRB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB02 On 08/12/2017 Spot Bond			100.00000	16.54561	100.00000	16.34617				0.00	0	0
<b>Total GRB02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRB03 On 03/03/2019 Spot Bond			100.00000	11.74205	100.00000	11.60052				0.00	0	0
<b>Total GRB03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRB03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total GRDC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRDC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.32154				0.00	0	0
<b>Total GRH1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.37343				0.00	0	0
<b>Total GRH1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.43781				0.00	0	0
<b>Total GRH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.52716				0.00	0	0
<b>Total GRH1C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total GRH1YU SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRH1YU</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT02 On 13/05/2016 Spot Bond				100.00000	0.00000	101.51895				0.00	320,000,000	792,500,000
<b>Total GRT02 SPOT</b>										<b>0.00</b>	<b>320,000,000</b>	<b>792,500,000</b>
<b>Total For GRT02</b>										<b>0.00</b>	<b>320,000,000</b>	<b>792,500,000</b>
GRT03 On 15/10/2015 Spot Bond				100.00000	0.00000	101.60893				0.00	0	0
<b>Total GRT03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
GRT04 On 15/09/2016 Spot Bond				100.00000	0.00000	101.18182				0.00	100,000,000	100,000,000
<b>Total GRT04 SPOT</b>										<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For GRT04</b>									<b>0.00</b>	<b>100,000,000</b>	<b>100,000,000</b>
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.46441			0.00	0	0
<b>Total GRT06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.84131			0.00	0	0
<b>Total GRT07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.18810			0.00	0	0
<b>Total GRT08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GRT08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00001	100.00000	0.00001			0.00	0	562,300,000
<b>Total GRX01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>562,300,000</b>
<b>Total For GRX01U</b>									<b>0.00</b>	<b>0</b>	<b>562,300,000</b>
GSIS03 On 26/06/2015 Spot Bond				100.00000	0.00000	100.12954			0.00	0	0
<b>Total GSIS03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For GSIS03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
GSIZ16 On 23/09/2016 Spot Bond				100.00000	0.00000	101.59880			0.00	1,000,000,000	500,000,000
<b>Total GSIZ16 SPOT</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
<b>Total For GSIZ16</b>									<b>0.00</b>	<b>1,000,000,000</b>	<b>500,000,000</b>
HCH01 On 25/10/2016 Spot Bond				100.00000	0.00000	101.53598			0.00	0	0
<b>Total HCH01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HCH01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HIL01U On 21/11/2019 Spot Bond			100.00000	9.97963	100.00000	9.85530			0.00	0	0
<b>Total HIL01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HIL01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB01 On 18/07/2015 Spot Bond				100.00000	0.00000	101.63231			0.00	300,000,000	100,000,000
<b>Total HILB01 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For HILB01</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.42112			0.00	0	0
<b>Total HILB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.22867			0.00	0	0
<b>Total HILB03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILB03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	101.24311			0.00	0	0
<b>Total HILB04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For HILB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC19 On 07/05/2015 Spot Bond				100.00000	0.00000	100.99419				0.00	0	0
<b>Total HILC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HILC20 On 24/06/2015 Spot Bond				100.00000	0.00000	100.15948				0.00	0	0
<b>Total HILC20 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HILC20</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total HM1B6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HM1B6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1B7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond				100.00000	0.00000	101.56499				0.00	0	0
<b>Total HMS1B8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1B On 19/07/2015 Spot Bond			7.30824	101.93668	7.30824	100.68737				0.00	0	0
<b>Total HMS1B9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1B9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2015 Spot Bond				100.00000	0.00000	101.63473				0.00	0	0
<b>Total HMS1C4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1C4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2015 Spot Bond			8.30871	101.99003	8.30871	104.41639				0.00	0	0
<b>Total HMS1C5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For HMS1C5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond				100.00000	0.00000	101.72436				0.00	0	0
<b>Total HMS1D4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1D On 19/07/2015 Spot Bond			8.75910	102.08693	8.75910	104.41639				0.00	0	0
<b>Total HMS1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1E2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1E On 19/07/2015 Spot Bond				100.00000	0.00000	101.83390				0.00	0	0
<b>Total HMS1E4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1E4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1F2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1F2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total HMS1G2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HMS1G2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF01 On 17/04/2016 Spot Bond				100.00000	0.00000	101.59844				0.00	0	0
<b>Total HPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF02 On 15/04/2015 Spot Bond				100.00000	0.00000	101.80881				0.00	0	0
<b>Total HPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.87177				0.00	0	0
<b>Total HPF03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	101.15676				0.00	0	0
<b>Total HPF04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200				0.00	0	0
<b>Total HPF04/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HPF04/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF05 On 17/02/2017 Spot Bond			9.08000	102.67837	9.08000	102.55251			0.00	0	0
<b>Total HPF05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.00659			0.00	0	0
<b>Total HPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.94561			0.00	0	0
<b>Total HPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWAY2 On 31/07/2020 Spot Bond			8.09000	108.81565	8.09000	108.69652		12,350,194,000,000.00	1,526,600,000	1,603,400,000	
<b>Total HWAY20 SPOT</b>								<b>12,350,194,000,000.00</b>	<b>1,526,600,000</b>	<b>1,603,400,000</b>	
<b>Total For HWAY20</b>								<b>12,350,194,000,000.00</b>	<b>1,526,600,000</b>	<b>1,603,400,000</b>	
HWAY2 On 07/12/2023 Spot Bond			2.10000	128.64029	2.10000	278.01993		0.00	0	1,800,000,000	
<b>Total HWAY23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>	
<b>Total For HWAY23</b>								<b>0.00</b>	<b>0</b>	<b>1,800,000,000</b>	
HWAY2 On 07/12/2024 Spot Bond			2.10000	131.43311	2.10000	284.05581		0.00	0	7,000,000,000	
<b>Total HWAY24 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>7,000,000,000</b>	
<b>Total For HWAY24</b>								<b>0.00</b>	<b>0</b>	<b>7,000,000,000</b>	
HWAY3 On 31/07/2034 Spot Bond			9.36000	100.68755	9.36000	100.56042		27,810,432,000,000.00	2,971,200,000	2,349,200,000	
<b>Total HWAY34 SPOT</b>								<b>27,810,432,000,000.00</b>	<b>2,971,200,000</b>	<b>2,349,200,000</b>	
<b>Total For HWAY34</b>								<b>27,810,432,000,000.00</b>	<b>2,971,200,000</b>	<b>2,349,200,000</b>	
HWAY3 On 31/07/2035 Spot Bond			9.37000	100.58056	9.37000	100.45343		0.00	0	0	
<b>Total HWAY35 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWAY35</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWF02 On 30/09/2016 Spot Bond			100.00000	33.41003	100.00000	33.00730		0.00	0	0	
<b>Total HWF02U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWF02U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWF04 On 09/10/2015 Spot Bond			100.00000	65.82988	100.00000	65.01882		0.00	0	0	
<b>Total HWF04U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWF04U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWF05 On 09/10/2016 Spot Bond			100.00000	30.63093	100.00000	30.25355		0.00	0	0	
<b>Total HWF05U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For HWF05U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
HWF06 On 20/11/2016 Spot Bond			100.00000	23.53522	100.00000	23.24202		0.00	0	0	
<b>Total HWF06U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For HWF06U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
HWY02 On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200			0.00	0	0
<b>Total HWY023/R197 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For HWY023/R197</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
I2025 On 31/01/2025 Spot Bond			1.72000	117.93026	1.74000	117.72849		111,899,618,100,000.00	65,057,917,500	82,097,625,000	
<b>Total I2025 SPOT</b>								<b>11,899,618,100,000.00</b>	<b>65,057,917,500</b>	<b>82,097,625,000</b>	
<b>Total For I2025</b>								<b>11,899,618,100,000.00</b>	<b>65,057,917,500</b>	<b>82,097,625,000</b>	
I2038 On 31/01/2038 Spot Bond			1.70000	126.97665	1.70000	126.98510		193,738,903,020,000.00	113,964,060,600	84,581,032,600	
<b>Total I2038 SPOT</b>								<b>13,738,903,020,000.00</b>	<b>113,964,060,600</b>	<b>84,581,032,600</b>	
<b>Total For I2038</b>								<b>13,738,903,020,000.00</b>	<b>113,964,060,600</b>	<b>84,581,032,600</b>	
I2046 On 31/03/2046 Spot Bond			1.80500	125.84588	1.80500	125.85277		189,784,766,033,500.00	105,143,914,700	101,817,370,100	
<b>Total I2046 SPOT</b>								<b>19,784,766,033,500.00</b>	<b>105,143,914,700</b>	<b>101,817,370,100</b>	
<b>Total For I2046</b>								<b>19,784,766,033,500.00</b>	<b>105,143,914,700</b>	<b>101,817,370,100</b>	
I2050 On 31/12/2050 Spot Bond			1.85000	134.68439	1.85000	134.69060		80,252,578,570,000.00	43,379,772,200	29,239,699,000	
<b>Total I2050 SPOT</b>								<b>10,252,578,570,000.00</b>	<b>43,379,772,200</b>	<b>29,239,699,000</b>	
<b>Total For I2050</b>								<b>10,252,578,570,000.00</b>	<b>43,379,772,200</b>	<b>29,239,699,000</b>	
IBL14 On 28/06/2015 Spot Bond				100.00000	0.00000	100.27044		0.00	0	0	
<b>Total IBL14 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL14</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL21 On 15/03/2016 Spot Bond			7.97500	101.94488	7.97500	101.83663		0.00	0	0	
<b>Total IBL21 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL21</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL22 On 15/03/2018 Spot Bond			7.95000	105.86592	7.95000	105.75384		0.00	0	0	
<b>Total IBL22 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL22</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL28 On 18/08/2016 Spot Bond			7.79500	101.68621	7.79500	101.57887		0.00	0	0	
<b>Total IBL28 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL28</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL33 On 03/11/2016 Spot Bond				100.00000	0.00000	101.20007		0.00	0	0	
<b>Total IBL33 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL33</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL34 On 31/01/2017 Spot Bond			2.19500	99.75344	2.19500	128.56275		0.00	0	0	
<b>Total IBL34 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL34</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL36 On 31/01/2022 Spot Bond			2.23000	103.77161	2.23000	131.81046		0.00	0	0	
<b>Total IBL36 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IBL36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL37 On 02/04/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total IBL37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	100.64465			0.00	0	0
<b>Total IBL38 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL38</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL39 On 02/04/2018 Spot Bond			8.07000	101.92968	8.07000	101.81957			0.00	0	0
<b>Total IBL39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL40 On 15/06/2015 Spot Bond				100.00000	0.00000	100.44577			0.00	0	0
<b>Total IBL40 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL40</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.16358			0.00	0	0
<b>Total IBL42 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL42</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43 On 15/11/2015 Spot Bond				100.00000	0.00000	100.98197			0.00	0	0
<b>Total IBL43 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL43/J On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200			0.00	0	0
<b>Total IBL43/JIBAR SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL43/JIBAR</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL45 On 21/12/2018 Spot Bond			8.63500	100.35320	8.63500	100.23673			0.00	0	0
<b>Total IBL45 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL45</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IBL46 On 15/01/2020 Spot Bond			9.03000	94.84145	9.03000	94.72582		67,725,000,000.00	7,500,000	2,340,000,000	
<b>Total IBL46 SPOT</b>								<b>67,725,000,000.00</b>	<b>7,500,000</b>	<b>2,340,000,000</b>	
<b>Total For IBL46</b>								<b>67,725,000,000.00</b>	<b>7,500,000</b>	<b>2,340,000,000</b>	
IBL48 On 19/03/2016 Spot Bond				100.00000	0.00000	100.32297		0.00	1,000,000,000	1,000,000,000	
<b>Total IBL48 SPOT</b>								<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For IBL48</b>								<b>0.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	
IBL49 On 02/04/2018 Spot Bond			8.74000	96.47402	8.74000	96.36135		0.00	0	0	
<b>Total IBL49 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IBL49</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IBL50 On 02/08/2020 Spot Bond			9.08000	101.66878	9.08000	101.54415		0.00	0	0	
<b>Total IBL50 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL50</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL52 On 31/07/2016 Spot Bond				100.00000	0.00000	101.05363				0.00	0	0
<b>Total IBL52 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL52</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.18028				0.00	0	1,000,000,000
<b>Total IBL53 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For IBL53</b>										<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
IBL54 On 31/07/2016 Spot Bond			7.90000	100.50703	7.90000	100.39953				0.00	0	0
<b>Total IBL54 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL54</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL55 On 31/07/2018 Spot Bond			8.41500	100.59209	8.41500	100.47763				0.00	0	0
<b>Total IBL55 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL55</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.30066				0.00	0	0
<b>Total IBL56 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL57 On 13/02/2017 Spot Bond				100.00000	0.00000	100.92999				0.00	0	0
<b>Total IBL57 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL57</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL58 On 13/02/2017 Spot Bond			7.72000	102.58819	7.72000	102.48091				0.00	0	0
<b>Total IBL58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL59 On 17/02/2019 Spot Bond			8.37500	103.93716	8.37500	103.81945				0.00	0	0
<b>Total IBL59 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL59</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL60 On 17/02/2024 Spot Bond			9.39500	106.46232	9.39500	106.32740				0.00	0	0
<b>Total IBL60 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL60</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.03610				0.00	0	0
<b>Total IBL61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	101.28582				0.00	0	0
<b>Total IBL62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.24280				0.00	0	0
<b>Total IBL63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IBL63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	101.26864				0.00	160,000,000	80,000,000
<b>Total IBL64 SPOT</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
<b>Total For IBL64</b>										<b>0.00</b>	<b>160,000,000</b>	<b>80,000,000</b>
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.29433				0.00	0	0
<b>Total IBL65 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL65</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.43490				0.00	0	0
<b>Total IBL66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IBL67 On 31/01/2022 Spot Bond			2.96000	125.62989	2.96000	126.00520				0.00	0	0
<b>Total IBL67 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IBL67</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDC01L On 08/11/2026 Spot Bond			100.00000	0.00831	100.00000	0.00822				0.00	0	0
<b>Total IDC01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDC01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG01 On 22/10/2016 Spot Bond				100.00000	0.00000	101.42887				0.00	0	0
<b>Total IDCG01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.41294				0.00	0	0
<b>Total IDCG02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG03 On 22/10/2020 Spot Bond			8.64000	102.52035	8.64000	102.40129				0.00	0	0
<b>Total IDCG03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.75347				0.00	0	0
<b>Total IDCG04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.77844				0.00	0	0
<b>Total IDCG05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCG06 On 24/11/2024 Spot Bond			9.65000	102.89525	9.65000	102.76140				0.00	0	0
<b>Total IDCG06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCG06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP01 On 19/04/2015 Spot Bond			5.00000	102.33179	5.00000	102.26185				0.00	0	0
<b>Total IDCP01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IDCP01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP02 On 19/04/2015 Spot Bond			5.00000	102.33179	5.00000	102.26185				0.00	0	0
<b>Total IDCP02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP03 On 31/01/2017 Spot Bond			5.00000	100.90446	5.00000	100.83566				0.00	0	0
<b>Total IDCP03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP04 On 19/10/2017 Spot Bond			5.00000	102.33326	5.00000	102.26386				0.00	0	0
<b>Total IDCP04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.25863	4.00000	100.20469				0.00	0	0
<b>Total IDCP05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDCP06 On 17/10/2019 Spot Bond			4.00000	99.89125	4.00000	101.83367				0.00	0	0
<b>Total IDCP06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDCP06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW01L On 30/06/2016 Spot Bond			100.00000	39.93894	100.00000	39.45226				0.00	0	0
<b>Total IDW01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW02L On 30/06/2016 Spot Bond			100.00000	39.78163	100.00000	39.29686				0.00	0	0
<b>Total IDW02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IDW03L On 30/06/2016 Spot Bond			100.00000	39.78163	100.00000	39.29686				0.00	0	0
<b>Total IDW03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IDW03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IFM01 On 31/03/2016 Spot Bond			9.20000	103.26300	9.20000	103.13618				0.00	0	0
<b>Total IFM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IFM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IHL03 On 17/05/2017 Spot Bond				100.00000	0.00000	101.04423				0.00	0	0
<b>Total IHL03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IHL03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IKH1D On 09/12/2028 Spot Bond			100.00000	7.73050	100.00000	7.63732				0.00	0	0
<b>Total IKH1D SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IKH1D</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IM1004 On 13/04/2015 Spot Bond				100.00000	0.00000	101.40602				0.00	0	0
<b>Total IM1004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IM1004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN09 On 01/02/2016 Spot Bond				100.00000	0.00000	101.16178				0.00	0	0
<b>Total IN09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN191U On 16/05/2017 Spot Bond			100.00000	15.21436	100.00000	15.02482				0.00	0	0
<b>Total IN191U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN191U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN253U On 04/07/2015 Spot Bond			100.00000	82.40701	100.00000	99.26470				0.00	0	0
<b>Total IN253U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN253U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN269U On 25/07/2017 Spot Bond			100.00000	16.04493	100.00000	15.84725				0.00	0	0
<b>Total IN269U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN269U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN272U On 10/11/2017 Spot Bond			100.00000	17.32796	100.00000	17.11209				0.00	0	0
<b>Total IN272U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN272U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN276U On 30/06/2021 Spot Bond			100.00000	1.39025	100.00000	1.37701				0.00	0	0
<b>Total IN276U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN276U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN277U On 30/06/2021 Spot Bond			100.00000	8.47486	100.00000	8.37158				0.00	0	0
<b>Total IN277U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN277U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN281U On 28/11/2019 Spot Bond			100.00000	9.60003	100.00000	9.48043				0.00	0	0
<b>Total IN281U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN281U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN286U On 15/07/2019 Spot Bond			100.00000	11.65355	100.00000	11.50997				0.00	0	0
<b>Total IN286U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN286U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN290U On 31/12/2016 Spot Bond			100.00000	27.33782	100.00000	27.00470				0.00	0	0
<b>Total IN290U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN290U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN291U On 09/07/2015 Spot Bond			100.00000	79.69432	100.00000	78.83369				0.00	0	0
<b>Total IN291U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN291U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN294U On 13/08/2015 Spot Bond			100.00000	74.03651	100.00000	73.29317				0.00	0	0
<b>Total IN294U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IN294U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN295U On 19/08/2015 Spot Bond			100.00000	73.14629	100.00000	72.42063				0.00	0	0
<b>Total IN295U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN295U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN299U On 30/06/2015 Spot Bond			100.00000	83.45324	100.00000	80.55556				0.00	0	0
<b>Total IN299U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN299U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN300U On 30/06/2015 Spot Bond			100.00000	83.45324	100.00000	80.55556				0.00	0	0
<b>Total IN300U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IN300U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IN521U On 19/05/2015 Spot Bond			100.00000	89.68059	100.00000	88.59223			100,000,000,000,000.00	1,000,000,000	1,000,000,000	
<b>Total IN521U SPOT</b>									<b>10,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	
<b>Total For IN521U</b>									<b>10,000,000,000,000.00</b>	<b>1,000,000,000</b>	<b>1,000,000,000</b>	
INA515 On 07/04/2015 Spot Bond			6.30000	100.00000	6.30000	99.86211				0.00	0	0
<b>Total INA515 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA515</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA516 On 14/04/2015 Spot Bond			6.30000	99.87932	6.30000	99.74176				0.00	0	0
<b>Total INA516 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA516</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA517 On 21/04/2015 Spot Bond			6.40000	99.75512	6.40000	99.61573				0.00	0	0
<b>Total INA517 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA517</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA519 On 05/05/2015 Spot Bond			6.50000	99.50384	6.50000	99.36299				0.00	0	0
<b>Total INA519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA520 On 12/05/2015 Spot Bond			6.50000	99.38057	6.50000	99.24007				0.00	0	0
<b>Total INA520 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA520</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA522 On 26/05/2015 Spot Bond			6.50000	99.13495	6.50000	98.99513				0.00	0	0
<b>Total INA522 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA522</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA523 On 03/06/2015 Spot Bond			6.50000	98.99513	6.50000	98.85571				0.00	0	0
<b>Total INA523 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INA523</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INA524 On 09/06/2015 Spot Bond			6.55000	98.88209	6.55000	98.74192				0.00	0	0
<b>Total INA524 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For INA524</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING114 On 31/12/2015 Spot Bond				100.00000	0.00000	100.04758				0.00	0	0
<b>Total ING114 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING114</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING115 On 31/03/2016 Spot Bond			10.93385	101.01690	10.93385	100.74383				0.00	0	0
<b>Total ING115 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING115</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING116 On 31/03/2016 Spot Bond			10.93385	100.25833	10.93385	100.10169				0.00	0	0
<b>Total ING116 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING116</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.24051				0.00	0	0
<b>Total ING132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	100.23635				0.00	0	0
<b>Total ING138 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING138</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING153 On 03/04/2017 Spot Bond			6.50000	100.06993	6.50000	99.98243				0.00	0	0
<b>Total ING153 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING153</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING161 On 20/03/2017 Spot Bond				100.00000	0.00000	100.30949				0.00	0	0
<b>Total ING161 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING161</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	93.38328				0.00	0	0
<b>Total ING196 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING196</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING204 On 13/12/2015 Spot Bond				100.00000	0.00000	100.34226				0.00	0	0
<b>Total ING204 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING204</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 12/04/2016 Spot Bond				100.00000	0.00000	101.55336				0.00	0	0
<b>Total ING211 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING211 On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200				0.00	0	0
<b>Total ING211/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING211/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.22885				0.00	0	0
<b>Total ING228 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For ING228</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	102.41544				0.00	0	0
<b>Total ING232 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING232</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING251 On 12/04/2015 Spot Bond				100.00000	0.00000	101.46244				0.00	0	0
<b>Total ING251 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING251</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING274 On 28/05/2015 Spot Bond				100.00000	0.00000	99.03395				0.00	0	0
<b>Total ING274 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING274</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING292 On 15/07/2015 Spot Bond				100.00000	0.00000	101.41592				0.00	0	0
<b>Total ING292 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING292</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING297 On 10/09/2015 Spot Bond				100.00000	0.00000	97.05561				0.00	0	0
<b>Total ING297 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING297</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ING298 On 17/09/2015 Spot Bond			100.00000	69.12879	100.00000	68.48030				0.00	0	0
<b>Total ING298 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For ING298</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INGR04 On 08/05/2015 Spot Bond				100.00000	0.00000	106.35466				0.00	0	0
<b>Total INGR04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INGR04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.39403				0.00	0	0
<b>Total INLV01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For INLV01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IP273U On 14/04/2015 Spot Bond			100.00000	98.11828	100.00000	96.81698				0.00	0	0
<b>Total IP273U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IP273U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01 On 13/04/2015 Spot Bond				100.00000	0.00000	101.65076				0.00	0	0
<b>Total IPF01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200				0.00	0	0
<b>Total IPF01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IPF02 On 13/04/2016 Spot Bond				100.00000	0.00000	101.67103				0.00	0	0
<b>Total IPF02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IPF02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	101.69262			0.00	0	0
<b>Total IPF03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF06 On 13/04/2017 Spot Bond			8.48500	104.82477	8.48500	104.70519			0.00	0	0
<b>Total IPF06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF06</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.01875			0.00	0	0
<b>Total IPF07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF07</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.01928			0.00	0	0
<b>Total IPF08 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF08</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.01966			0.00	0	0
<b>Total IPF09 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF09</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF10 On 15/10/2016 Spot Bond				100.00000	0.00000	101.58769			0.00	0	0
<b>Total IPF10 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF10</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPF11 On 15/10/2015 Spot Bond				100.00000	0.00000	101.66773			0.00	0	0
<b>Total IPF11 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPF11</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPFC05 On 15/04/2015 Spot Bond				100.00000	0.00000	101.37229			0.00	0	0
<b>Total IPFC05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPFC05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL10 On 20/05/2021 Spot Bond			9.39000	103.46094	9.39000	103.32988		34,743,000,000,000.00	3,700,000,000	1,850,000,000	
<b>Total IPL10 SPOT</b>								<b>34,743,000,000,000.00</b>	<b>3,700,000,000</b>	<b>1,850,000,000</b>	
<b>Total For IPL10</b>								<b>34,743,000,000,000.00</b>	<b>3,700,000,000</b>	<b>1,850,000,000</b>	
IPL5 On 28/09/2015 Spot Bond				100.00000	0.00000	100.43646		0.00	0	0	
<b>Total IPL5 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IPL5</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IPL6 On 28/09/2017 Spot Bond			8.64000	102.75080	8.64000	102.63277		126,144,000,000.00	14,600,000	1,350,000,000	
<b>Total IPL6 SPOT</b>								<b>126,144,000,000.00</b>	<b>14,600,000</b>	<b>1,350,000,000</b>	
<b>Total For IPL6</b>								<b>126,144,000,000.00</b>	<b>14,600,000</b>	<b>1,350,000,000</b>	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	99.90296		0.00	0	0	
<b>Total IPL7 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IPL7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	99.83816			0.00	0	0
<b>Total IPL8 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL8</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.12786			0.00	0	0
<b>Total IPL9 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IPL9</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV013 On 22/06/2015 Spot Bond				100.00000	0.00000	100.24498			0.00	0	0
<b>Total IV013 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV013</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV014 On 22/06/2015 Spot Bond			8.31000	103.48195	8.31000	103.36628			0.00	0	0
<b>Total IV014 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV014</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.74498			0.00	0	0
<b>Total IV015 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV015</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.66208			0.00	0	0
<b>Total IV016 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV016</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV017 On 31/01/2022 Spot Bond			3.51000	95.92592	3.51000	125.94555		5,465,065,086,000.00	1,556,998,600	778,499,300	
<b>Total IV017 SPOT</b>								<b>5,465,065,086,000.00</b>	<b>1,556,998,600</b>	<b>778,499,300</b>	
<b>Total For IV017</b>								<b>5,465,065,086,000.00</b>	<b>1,556,998,600</b>	<b>778,499,300</b>	
IV019 On 31/03/2028 Spot Bond			3.62500	140.95743	3.62500	146.42571		0.00	0	0	
<b>Total IV019 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For IV019</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	99.99974			0.00	0	0
<b>Total IV022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV022</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	99.75488			0.00	0	0
<b>Total IV023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV023</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	101.78151			0.00	0	0
<b>Total IV024 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV024</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.49981			0.00	0	0
<b>Total IV025 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IV025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	100.13935				0.00	0	0
<b>Total IV026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV030 On 31/01/2025 Spot Bond			3.74000	97.92273	3.74000	106.29984				0.00	0	0
<b>Total IV030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV030A On 31/01/2025 Spot Bond			3.74000	97.84110	3.74000	105.29182				0.00	0	0
<b>Total IV030A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV030A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.55027				0.00	0	0
<b>Total IV031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	101.12324				0.00	0	4,000,000,000
<b>Total IV032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
<b>Total For IV032</b>										<b>0.00</b>	<b>0</b>	<b>4,000,000,000</b>
IV08 On 30/04/2018 Spot Bond			10.17500	115.14862	10.17500	114.99088				0.00	0	0
<b>Total IV08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	103.57150				0.00	0	0
<b>Total IV09 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV09</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV19A On 31/03/2028 Spot Bond			3.72500	139.44943	3.72500	139.42101				0.00	0	0
<b>Total IV19A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV19A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV519U On 07/05/2015 Spot Bond			100.00000	92.40506	100.00000	91.25000				0.00	0	0
<b>Total IV519U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV519U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IV520U On 14/05/2015 Spot Bond			100.00000	90.79602	100.00000	89.68059				0.00	0	0
<b>Total IV520U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IV520U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA514 On 02/04/2015 Spot Bond			6.30000	99.91377	6.30000	99.94825				0.00	0	0
<b>Total IVA514 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA514</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA515 On 09/04/2015 Spot Bond			6.30000	99.96549	6.30000	99.82769				0.00	0	0
<b>Total IVA515 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVA515</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA516 On 16/04/2015 Spot Bond			6.30000	99.84490	6.30000	99.70743				0.00	0	0
<b>Total IVA516 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA516</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA517 On 23/04/2015 Spot Bond			6.40000	99.72024	6.40000	99.58094				0.00	0	0
<b>Total IVA517 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA517</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA519 On 07/05/2015 Spot Bond			6.50000	99.46859	6.50000	99.32784				0.00	0	0
<b>Total IVA519 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA519</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA521 On 21/05/2015 Spot Bond			6.50000	99.22253	6.50000	99.08247				0.00	0	0
<b>Total IVA521 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA521</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA522 On 28/05/2015 Spot Bond			6.50000	99.09996	6.50000	98.96024				0.00	0	0
<b>Total IVA522 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA522</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA523 On 04/06/2015 Spot Bond			6.50000		6.50000	98.83831				0.00	0	0
<b>Total IVA523 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA523</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVA524 On 11/06/2015 Spot Bond			6.55000	98.84701	6.55000	98.70694				0.00	0	0
<b>Total IVA524 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVA524</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total IVC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 27/07/2015 Spot Bond				100.00000	0.00000	101.64546				0.00	0	0
<b>Total IVC005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC005 On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200				0.00	0	0
<b>Total IVC005/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC005/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC006 On 28/01/2016 Spot Bond				100.00000	0.00000	101.51882				0.00	0	0
<b>Total IVC006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC007 On 04/04/2016 Spot Bond				100.00000	0.00000	99.90771				0.00	0	0
<b>Total IVC007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVC007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC014 On 20/05/2016 Spot Bond				100.00000	0.00000	100.80127				0.00	0	0
<b>Total IVC014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC015 On 22/05/2016 Spot Bond				100.00000	0.00000	100.85150				0.00	0	0
<b>Total IVC015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	100.64828				0.00	0	0
<b>Total IVC016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.69210				0.00	0	0
<b>Total IVC017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC018 On 12/07/2016 Spot Bond				100.00000	0.00000	101.70304				0.00	0	0
<b>Total IVC018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.72491				0.00	0	0
<b>Total IVC019 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC019</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC020 On 12/07/2016 Spot Bond				100.00000	0.00000	101.62650				0.00	0	0
<b>Total IVC020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.55503				0.00	0	0
<b>Total IVC021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC022 On 29/07/2016 Spot Bond				100.00000	0.00000	101.32873				0.00	0	0
<b>Total IVC022 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC022</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC023 On 19/09/2016 Spot Bond				100.00000	0.00000	100.29905				0.00	0	0
<b>Total IVC023 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC023</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC024 On 15/11/2016 Spot Bond				100.00000	0.00000	100.92154				0.00	0	0
<b>Total IVC024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC025 On 26/02/2016 Spot Bond				100.00000	0.00000	100.67533				0.00	0	0
<b>Total IVC025 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVC025</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC026 On 26/02/2016 Spot Bond				100.00000	0.00000	100.66869				0.00	0	0
<b>Total IVC026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	99.89963				0.00	0	0
<b>Total IVC027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC028 On 09/04/2015 Spot Bond				100.00000	0.00000	99.87867				0.00	0	0
<b>Total IVC028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	101.34883				0.00	0	0
<b>Total IVC029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC030 On 29/04/2015 Spot Bond				100.00000	0.00000	101.19142				0.00	0	0
<b>Total IVC030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC032 On 19/06/2016 Spot Bond				100.00000	0.00000	100.27835				0.00	0	0
<b>Total IVC032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC032</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.01291				0.00	0	0
<b>Total IVC033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.01452				0.00	0	0
<b>Total IVC034 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC034</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	100.01451				0.00	0	0
<b>Total IVC035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC036 On 16/07/2019 Spot Bond			8.97500	103.15209	8.97500	103.02708				0.00	0	0
<b>Total IVC036 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC036</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC037 On 16/07/2019 Spot Bond			100.00000	13.96733	100.00000	13.81176				0.00	0	0
<b>Total IVC037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC038 On 16/07/2019 Spot Bond			100.00000	10.14205	100.00000	11.89453				0.00	0	0
<b>Total IVC038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For IVC038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC039 On 17/07/2015 Spot Bond				100.00000	0.00000	101.43511				0.00	0	0
<b>Total IVC039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC040 On 24/07/2021 Spot Bond			9.06000	103.22961	9.06000	103.10335				0.00	0	0
<b>Total IVC040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.35429				0.00	0	0
<b>Total IVC041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC042 On 14/08/2015 Spot Bond				100.00000	0.00000	100.92181				0.00	0	0
<b>Total IVC042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC043 On 15/09/2015 Spot Bond				100.00000	0.00000	100.33654				0.00	0	0
<b>Total IVC043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC044 On 16/10/2015 Spot Bond				100.00000	0.00000	103.47047				0.00	0	0
<b>Total IVC044 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC044</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC045 On 24/10/2015 Spot Bond				100.00000	0.00000	101.29476				0.00	0	0
<b>Total IVC045 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC045</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	102.41414				0.00	0	0
<b>Total IVC046 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC046</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC047 On 27/10/2015 Spot Bond			7.11000	103.52049	7.11000	103.42119				0.00	0	0
<b>Total IVC047 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC047</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.22836				0.00	0	0
<b>Total IVC048 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC048</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.84144				0.00	0	0
<b>Total IVC049 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC049</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.65916				0.00	0	0
<b>Total IVC050 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For IVC050</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.28186			0.00	0	0
<b>Total IVC051 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC051</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC052 On 10/02/2016 Spot Bond				100.00000	0.00000	101.04286			0.00	0	0
<b>Total IVC052 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC052</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.11751			0.00	0	0
<b>Total IVC053 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC053</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC054 On 03/03/2016 Spot Bond				100.00000	0.00000	100.61478			0.00	0	0
<b>Total IVC054 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC054</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.15622			0.00	0	0
<b>Total IVC055 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For IVC055</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	101.59359			0.00	0	0
<b>Total JAS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JAS01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG01 On 30/10/2015 Spot Bond				100.00000	0.00000	101.35445			0.00	0	0
<b>Total JDG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03 On 15/04/2016 Spot Bond				100.00000	0.00000	101.45372			0.00	0	0
<b>Total JDG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG03U On 21/02/2016 Spot Bond			100.00000	57.31515	100.00000	56.60112			0.00	0	0
<b>Total JDG03U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG03U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
JDG04 On 15/04/2018 Spot Bond				100.00000	0.00000	102.07498			0.00	0	0
<b>Total JDG04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For JDG04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP001 On 13/06/2017 Spot Bond				100.00000	0.00000	100.43464			0.00	0	0
<b>Total KAP001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.45026			0.00	0	0
<b>Total KAP002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For KAP002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KAP00: On 06/06/2019 Spot Bond				100.00000	0.00000	100.59605				0.00	0	0
<b>Total KAP003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KAP003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KCF03: On 30/10/2015 Spot Bond			100.00000	60.45247	100.00000	59.70768				0.00	0	0
<b>Total KCF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KCF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00: On 31/08/2017 Spot Bond				100.00000	0.00000	100.72188				0.00	0	0
<b>Total KSB007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KSB00: On 01/11/2017 Spot Bond				100.00000	0.00000	101.52554				0.00	0	0
<b>Total KSB008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KSB008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
KW01 On 31/10/2027 Spot Bond			8.30000	139.25962	8.30000	139.10327				0.00	0	0
<b>Total KW01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For KW01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK03 On 01/10/2016 Spot Bond				100.00000	0.00000	100.18769				0.00	0	0
<b>Total LBK03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.26099				0.00	0	0
<b>Total LBK05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	100.69161				0.00	0	0
<b>Total LBK06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.23806				0.00	0	0
<b>Total LBK07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.73979				0.00	0	0
<b>Total LBK08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK11 On 28/11/2019 Spot Bond			10.03000	101.93863	10.03000	101.80093				0.00	0	0
<b>Total LBK11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LBK11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
LBK12L On 25/02/2020 Spot Bond			9.71000	101.07967	9.71000	100.94739				0.00	0	0
<b>Total LBK12U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For LBK12U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LEW01 On 31/10/2016 Spot Bond				100.00000	0.00000	101.24933			0.00	0	0
<b>Total LEW01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For LEW01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
LGL02 On 13/08/2017 Spot Bond			8.73000	98.89403	8.73000	98.77738		449,595,000,000.00	51,500,000	3,260,000,000	
<b>Total LGL02 SPOT</b>								<b>449,595,000,000.00</b>	<b>51,500,000</b>	<b>3,260,000,000</b>	
<b>Total For LGL02</b>								<b>449,595,000,000.00</b>	<b>51,500,000</b>	<b>3,260,000,000</b>	
LGL03 On 03/04/2018 Spot Bond			8.80000	97.09010	8.80000	96.97581		24,640,000,000,000.00	2,800,000,000	700,000,000	
<b>Total LGL03 SPOT</b>								<b>24,640,000,000,000.00</b>	<b>2,800,000,000</b>	<b>700,000,000</b>	
<b>Total For LGL03</b>								<b>24,640,000,000,000.00</b>	<b>2,800,000,000</b>	<b>700,000,000</b>	
LGL04 On 14/08/2020 Spot Bond			9.70000	99.09968	9.70000	98.97011		53,350,000,000.00	5,500,000	580,000,000	
<b>Total LGL04 SPOT</b>								<b>53,350,000,000.00</b>	<b>5,500,000</b>	<b>580,000,000</b>	
<b>Total For LGL04</b>								<b>53,350,000,000.00</b>	<b>5,500,000</b>	<b>580,000,000</b>	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.49963		0.00	0	0	
<b>Total LGL05 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LGL05</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LHL01 On 13/12/2015 Spot Bond				100.00000	0.00000	100.60893		0.00	0	0	
<b>Total LHL01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LHL01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LHL02 On 13/12/2015 Spot Bond			8.63000	104.70117	8.63000	104.57974		0.00	0	1,040,000,000	
<b>Total LHL02 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>	
<b>Total For LHL02</b>								<b>0.00</b>	<b>0</b>	<b>1,040,000,000</b>	
LHL03 On 13/12/2016 Spot Bond				100.00000	0.00000	100.66233		0.00	0	0	
<b>Total LHL03 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LHL03</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.07374		0.00	0	0	
<b>Total LOM01 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LOM01</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.87893		0.00	0	0	
<b>Total LRFA1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LRFA1</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.91571		0.00	0	0	
<b>Total LRFB1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For LRFB1</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.98162		0.00	0	0	
<b>Total LRFC1 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For LRFC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 09/04/2015 Spot Bond				100.00000	0.00000	101.47544				0.00	0	0
<b>Total MAQ060 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ060</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 13/11/2015 Spot Bond				100.00000	0.00000	100.91247				0.00	0	0
<b>Total MAQ062 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ062</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 14/12/2015 Spot Bond				100.00000	0.00000	100.32191				0.00	0	0
<b>Total MAQ065 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ065</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 24/04/2015 Spot Bond				100.00000	0.00000	99.61686				0.00	0	0
<b>Total MAQ066 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ066</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 11/05/2015 Spot Bond				100.00000	0.00000	99.32220				0.00	0	0
<b>Total MAQ067 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ067</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ06 On 09/06/2015 Spot Bond				100.00000	0.00000	98.81614				0.00	0	0
<b>Total MAQ068 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ068</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.52900				0.00	0	0
<b>Total MAQ0A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	100.53302				0.00	0	0
<b>Total MAQ0A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQ0A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MAQNC On 28/03/2017 Spot Bond				100.00000	0.00000	100.05275				0.00	0	0
<b>Total MAQN01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MAQN01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 16/04/2015 Spot Bond				100.00000	0.00000	101.52740				0.00	0	0
<b>Total MBF028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF02 On 01/10/2015 Spot Bond				100.00000	0.00000	100.14936				0.00	0	0
<b>Total MBF029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.80901				0.00	50,000,000	100,000,000
<b>Total MBF030 SPOT</b>										<b>0.00</b>	<b>50,000,000</b>	<b>100,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For MBF030</b>										<b>0.00</b>	<b>50,000,000</b>	<b>100,000,000</b>
MBF03: On 28/03/2016 Spot Bond				100.00000	0.00000	100.08395				0.00	0	0
<b>Total MBF033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03: On 10/12/2016 Spot Bond				100.00000	0.00000	100.64172				0.00	0	0
<b>Total MBF035 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF035</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03: On 11/11/2016 Spot Bond				100.00000	0.00000	100.95942				0.00	0	0
<b>Total MBF037 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF037</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03: On 15/04/2015 Spot Bond				100.00000	0.00000	101.40905				0.00	0	0
<b>Total MBF038 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF038</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF03: On 17/04/2017 Spot Bond				100.00000	0.00000	101.51911				0.00	0	0
<b>Total MBF039 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF039</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 06/08/2015 Spot Bond				100.00000	0.00000	101.02504				0.00	0	0
<b>Total MBF040 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF040</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 07/08/2016 Spot Bond				100.00000	0.00000	101.00527				0.00	0	0
<b>Total MBF041 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF041</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 07/08/2017 Spot Bond				100.00000	0.00000	101.02795				0.00	0	0
<b>Total MBF042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBF04: On 08/12/2015 Spot Bond				100.00000	0.00000	100.45503				0.00	0	0
<b>Total MBF043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBF043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP24: On 22/03/2016 Spot Bond			100.00000	53.22601	100.00000	52.58441				0.00	0	0
<b>Total MBP24U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP24U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP29: On 23/09/2017 Spot Bond			100.00000	22.51586	100.00000	22.23846				0.00	0	0
<b>Total MBP29U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP29U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
MBP30: On 24/10/2017 Spot Bond			100.00000	18.15422	100.00000	17.93055				0.00	0	0
<b>Total MBP30U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MBP30U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP31 On 24/10/2017 Spot Bond			100.00000	18.25281	100.00000	18.02793			0.00	0	0
<b>Total MBP31U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP31U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP32 On 10/11/2017 Spot Bond			100.00000	17.52677	100.00000	17.30843			0.00	0	0
<b>Total MBP32U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP32U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBP33 On 17/02/2017 Spot Bond			100.00000	23.71291	100.00000	23.41750			0.00	0	0
<b>Total MBP33U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MBP33U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MBSA0 On 16/04/2019 Spot Bond			8.63500	101.11749	8.63500	105.50298		34,540,000,000.00		4,000,000	540,000,000
<b>Total MBSA01 SPOT</b>								<b>34,540,000,000.00</b>		<b>4,000,000</b>	<b>540,000,000</b>
<b>Total For MBSA01</b>								<b>34,540,000,000.00</b>		<b>4,000,000</b>	<b>540,000,000</b>
MBSA0 On 15/04/2019 Spot Bond			8.65500	100.64274	8.65500	104.96472		0.00		0	0
<b>Total MBSA02 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For MBSA02</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
MBSA0 On 09/06/2015 Spot Bond				100.00000	0.00000	102.16288		0.00		0	0
<b>Total MBSA03 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For MBSA03</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
MEFSA On 05/10/2016 Spot Bond				100.00000	0.00000	99.89521		0.00		0	0
<b>Total MEFSA3 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For MEFSA3</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.83233		0.00		0	0
<b>Total MEFSA4 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For MEFSA4</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	101.91238		0.00		0	0
<b>Total MEFSA6 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For MEFSA6</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
MEFSB On 05/10/2016 Spot Bond			7.88500	101.02197	7.88500	100.91495		0.00		0	0
<b>Total MEFSB3 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For MEFSB3</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
MEFSB On 05/01/2019 Spot Bond			8.62500	104.59698	8.62500	104.47506		0.00		0	0
<b>Total MEFSB4 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
<b>Total For MEFSB4</b>								<b>0.00</b>		<b>0</b>	<b>0</b>
MEFSB On 05/01/2022 Spot Bond			9.31500	105.93952	9.31500	105.80639		0.00		0	0
<b>Total MEFSB5 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MEFSB5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2015 Spot Bond				100.00000	0.00000	100.25541			0.00	0	0
<b>Total MFS1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.26415			0.00	0	0
<b>Total MFS1A2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1A2</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MFS1B On 20/09/2019 Spot Bond			9.38000	103.48895	9.38000	103.50244			0.00	0	0
<b>Total MFS1B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MFS1B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MGL01 On 15/09/2015 Spot Bond			7.28000	101.00650	7.28000	100.90900			0.00	0	2,470,000,000
<b>Total MGL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,470,000,000</b>
<b>Total For MGL01</b>									<b>0.00</b>	<b>0</b>	<b>2,470,000,000</b>
MIIL01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.72924			0.00	0	0
<b>Total MIIL01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MIIL02 On 31/05/2017 Spot Bond			8.81000	103.02144	8.81000	102.89950			0.00	0	0
<b>Total MIIL02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MIIL02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	100.33592			0.00	0	0
<b>Total MMIG01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMIG0 On 17/03/2026 Spot Bond			9.19000	106.52234	9.19000	104.37474		7,352,000,000,000.00		800,000,000	400,000,000
<b>Total MMIG02 SPOT</b>								<b>7,352,000,000,000.00</b>		<b>800,000,000</b>	<b>400,000,000</b>
<b>Total For MMIG02</b>								<b>7,352,000,000,000.00</b>		<b>800,000,000</b>	<b>400,000,000</b>
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	100.71930			0.00	0	0
<b>Total MMIG03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMIG03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MMS01 On 10/12/2016 Spot Bond			100.00000	22.44524	100.00000	22.17468			0.00	0	0
<b>Total MMS01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MMS01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MQB01 On 31/05/2015 Spot Bond				100.00000	0.00000	100.78664			0.00	0	0
<b>Total MQB01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For MQB01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
MQB02 On 31/05/2017 Spot Bond			8.51000	102.91708	8.51000	102.79933			0.00	0	140,000,000
<b>Total MQB02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For MQB02</b>									<b>0.00</b>	<b>0</b>	<b>140,000,000</b>
MTN03 On 13/07/2015 Spot Bond			7.23000	102.70660	7.23000	102.60689			9,037,500,000,000.00	1,250,000,000	630,000,000
<b>Total MTN03 SPOT</b>									<b>9,037,500,000,000.00</b>	<b>1,250,000,000</b>	<b>630,000,000</b>
<b>Total For MTN03</b>									<b>9,037,500,000,000.00</b>	<b>1,250,000,000</b>	<b>630,000,000</b>
MTN04 On 13/07/2017 Spot Bond			8.50000	105.62356	8.50000	105.50218			18,360,000,000,000.00	2,160,000,000	1,149,000,000
<b>Total MTN04 SPOT</b>									<b>18,360,000,000,000.00</b>	<b>2,160,000,000</b>	<b>1,149,000,000</b>
<b>Total For MTN04</b>									<b>18,360,000,000,000.00</b>	<b>2,160,000,000</b>	<b>1,149,000,000</b>
N4A211 On 14/08/2020 Spot Bond			100.89771	7.28088	100.89771	7.18944			0.00	0	0
<b>Total N4A211 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A211</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A302 On 14/08/2020 Spot Bond			100.61875	7.37450	100.61875	7.28213			0.00	0	0
<b>Total N4A302 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A302</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A305 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A305</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A308 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A308</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A311 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A311</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A405 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A405</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A408 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A408</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total N4A411 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A411</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4A502 On 14/08/2020 Spot Bond				100.00000	0.00000	96.51120			0.00	0	0
<b>Total N4A502 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4A502</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
N4B508 On 14/08/2020 Spot Bond				100.00000	0.00000	100.99516			0.00	0	0
<b>Total N4B508 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For N4B508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4C50 On 14/08/2020 Spot Bond				100.00000	0.00000	101.08068				0.00	0	0
<b>Total N4C508 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4C508</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4D68 On 14/08/2020 Spot Bond			100.00000	1.05078	100.00000	1.03769				0.00	0	0
<b>Total N4D68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4D68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
N4E68 On 14/08/2020 Spot Bond			100.00000	1.05078	100.00000	1.03769				0.00	0	0
<b>Total N4E68U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For N4E68U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NAM01 On 19/11/2022 Spot Bond			8.76000	100.41895	8.76000	100.30011				0.00	0	0
<b>Total NAM01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NAM01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK10 On 25/07/2016 Spot Bond			7.66500	100.44051	7.66500	100.33622				0.00	0	0
<b>Total NBK10A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK10A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK11 On 28/11/2020 Spot Bond			8.90000	103.27082	8.90000	103.14668				0.00	0	0
<b>Total NBK11A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK11A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK12 On 19/03/2021 Spot Bond			8.64000	103.86148	8.64000	103.74218				0.00	0	0
<b>Total NBK12A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK12A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13 On 19/03/2024 Spot Bond			9.09500	104.32420	9.09500	104.19821				0.00	0	0
<b>Total NBK13A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK13A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK13 On 21/02/2017 Spot Bond				100.00000	0.00000	101.74410				0.00	90,000,000	130,000,000
<b>Total NBK13B SPOT</b>										<b>0.00</b>	<b>90,000,000</b>	<b>130,000,000</b>
<b>Total For NBK13B</b>										<b>0.00</b>	<b>90,000,000</b>	<b>130,000,000</b>
NBK14 On 26/06/2021 Spot Bond			9.00000	103.94763	9.00000	103.83614				0.00	0	0
<b>Total NBK14A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK14 On 27/08/2015 Spot Bond				100.00000	0.00000	100.76865				0.00	0	0
<b>Total NBK14B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK14B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15 On 11/02/2022 Spot Bond			9.24000	99.06802	9.24000	98.92653				0.00	0	0
<b>Total NBK15A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NBK15A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.85735			0.00	0	0
<b>Total NBK15B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK15B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16I On 12/02/2025 Spot Bond			9.90000	98.53155	9.90000	98.40014			0.00	0	0
<b>Total NBK16A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16A</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK16I On 25/07/2016 Spot Bond				100.00000	0.00000	101.44403			0.00	0	0
<b>Total NBK16B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK16B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK17I On 28/11/2016 Spot Bond				100.00000	0.00000	100.76306			0.00	0	0
<b>Total NBK17B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK17B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	100.11421			0.00	0	0
<b>Total NBK18B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK18B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	99.89117			0.00	0	200,000,000
<b>Total NBK19B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
<b>Total For NBK19B</b>									<b>0.00</b>	<b>0</b>	<b>200,000,000</b>
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.15972			0.00	0	0
<b>Total NBK20B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK20B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.00024			0.00	0	0
<b>Total NBK21B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK21B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.99572			0.00	0	0
<b>Total NBK22B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK22B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.02233			0.00	0	0
<b>Total NBK23B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK23B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.01781			0.00	0	0
<b>Total NBK24B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK24B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.09532			0.00	0	0
<b>Total NBK25B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NBK25B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK2A On 15/09/2015 Spot Bond			7.10000	102.07813	7.10000	101.98196			42,476,460,000,000.00	5,982,600,000	3,731,300,000
<b>Total NBK2A SPOT</b>									<b>12,476,460,000,000.00</b>	<b>5,982,600,000</b>	<b>3,731,300,000</b>
<b>Total For NBK2A</b>									<b>12,476,460,000,000.00</b>	<b>5,982,600,000</b>	<b>3,731,300,000</b>
NBK2B On 15/09/2015 Spot Bond				100.00000	0.00000	100.99124			0.00	0	0
<b>Total NBK2B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK2B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK3A On 09/09/2019 Spot Bond			8.65500	110.75482	8.65500	110.62739			76,266,129,000,000.00	8,811,800,000	3,560,000,000
<b>Total NBK3A SPOT</b>									<b>76,266,129,000,000.00</b>	<b>8,811,800,000</b>	<b>3,560,000,000</b>
<b>Total For NBK3A</b>									<b>76,266,129,000,000.00</b>	<b>8,811,800,000</b>	<b>3,560,000,000</b>
NBK4 On 28/10/2024 Spot Bond			10.47500	38.58722	10.47500	38.53460			0.00	0	0
<b>Total NBK4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK6A On 19/04/2015 Spot Bond			7.03000	104.59825	7.03000	104.49785			0.00	0	3,030,000,000
<b>Total NBK6A SPOT</b>									<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
<b>Total For NBK6A</b>									<b>0.00</b>	<b>0</b>	<b>3,030,000,000</b>
NBK6B On 19/04/2015 Spot Bond				100.00000	0.00000	101.60950			0.00	0	0
<b>Total NBK6B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK6B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.66439			0.00	0	0
<b>Total NBK7B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK7B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NBK9A On 23/03/2016 Spot Bond			7.58500	101.98792	7.58500	101.88481			32,615,500,000,000.00	4,300,000,000	3,880,000,000
<b>Total NBK9A SPOT</b>									<b>32,615,500,000,000.00</b>	<b>4,300,000,000</b>	<b>3,880,000,000</b>
<b>Total For NBK9A</b>									<b>32,615,500,000,000.00</b>	<b>4,300,000,000</b>	<b>3,880,000,000</b>
NBK9B On 23/03/2016 Spot Bond				100.00000	0.00000	100.20390			0.00	0	0
<b>Total NBK9B SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NBK9B</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 31/03/2015 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
<b>Total NCLN54 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN54</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 07/04/2015 Spot Bond				100.00000	0.00000	99.89578			0.00	0	0
<b>Total NCLN55 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN55</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 15/04/2015 Spot Bond				100.00000	0.00000	101.73098			0.00	0	0
<b>Total NCLN56 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN56</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN5 On 01/06/2015 Spot Bond				100.00000	0.00000	100.68183				0.00	0	0
<b>Total NCLN58 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN58</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 30/11/2015 Spot Bond				100.00000	0.00000	95.52811				0.00	0	0
<b>Total NCLN61 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN61</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 02/12/2015 Spot Bond				100.00000	0.00000	100.64781				0.00	0	0
<b>Total NCLN62 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN62</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 08/12/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NCLN63 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN63</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 25/01/2016 Spot Bond				100.00000	0.00000	101.41009				0.00	0	0
<b>Total NCLN64 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN64</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 29/01/2016 Spot Bond				100.00000	0.00000	101.35442				0.00	0	0
<b>Total NCLN66 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN66</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN6 On 27/05/2016 Spot Bond				100.00000	0.00000	91.95555				0.00	0	0
<b>Total NCLN69 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN69</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 03/07/2015 Spot Bond				100.00000	0.00000	99.90614				0.00	0	0
<b>Total NCLN73 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN73</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.99243				0.00	0	0
<b>Total NCLN74 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN74</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.27548				0.00	0	0
<b>Total NCLN75 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN75</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 20/09/2015 Spot Bond				100.00000	0.00000	100.26151				0.00	0	0
<b>Total NCLN76 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN76</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.53541				0.00	0	0
<b>Total NCLN77 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN77</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.25293				0.00	0	0
<b>Total NCLN78 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN78</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN7: On 20/03/2016 Spot Bond				100.00000	0.00000	100.24690				0.00	0	0
<b>Total NCLN79 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN79</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/06/2016 Spot Bond				100.00000	0.00000	100.24672				0.00	0	0
<b>Total NCLN80 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN80</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 31/01/2017 Spot Bond				100.00000	0.00000	101.24116				0.00	0	0
<b>Total NCLN81 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN81</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.28376				0.00	0	0
<b>Total NCLN82 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN82</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.64500	108.07057	9.64500	106.36896				0.00	0	0
<b>Total NCLN83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.28204				0.00	0	0
<b>Total NCLN84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond			9.68000	106.82677	9.68000	105.31010				0.00	0	0
<b>Total NCLN85 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN85</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.28376				0.00	0	0
<b>Total NCLN87 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN87</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/12/2016 Spot Bond				100.00000	0.00000	100.25552				0.00	0	0
<b>Total NCLN88 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN88</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN8: On 20/03/2017 Spot Bond				100.00000	0.00000	100.25554				0.00	0	0
<b>Total NCLN89 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN89</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	100.28651				0.00	0	0
<b>Total NCLN90 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NCLN90</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.28994				0.00	0	0
<b>Total NCLN91 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN91</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.62351				0.00	0	0
<b>Total NCLN92 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NCLN92</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED11 On 17/09/2015 Spot Bond			7.22000	101.98183	7.22000	101.88421				0.00	0	0
<b>Total NED11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	101.60798				0.00	0	0
<b>Total NED13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	99.44277				0.00	200,000,000	100,000,000
<b>Total NED14 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For NED14</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
NED15 On 08/04/2024 Spot Bond			9.83500	103.85396	9.83500	108.92562				0.00	0	0
<b>Total NED15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	103.50497				0.00	0	0
<b>Total NED16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	101.89163				0.00	0	0
<b>Total NED17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	101.86657				0.00	0	0
<b>Total NED18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	99.91677				0.00	0	0
<b>Total NED9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NED9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond			9.44500	122.55479	9.44500	122.39866				0.00	0	0
<b>Total NEDH1A SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NEDH1A</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total NEDH1B SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NEDH1B</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 04/09/2015 Spot Bond				100.00000	0.00000	100.97465				0.00	0	0
<b>Total NHM001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NHM00 On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200				0.00	0	0
<b>Total NHM001/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NHM001/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB10 On 08/12/2016 Spot Bond			2.25000	169.29049	2.25000	169.28930				0.00	0	0
<b>Total NILB10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB11 On 31/01/2025 Spot Bond			2.60000	95.72971	2.60000	138.24248				0.00	0	0
<b>Total NILB11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB12 On 07/12/2033 Spot Bond			3.45000	184.95754	3.45000	184.91427				0.00	0	0
<b>Total NILB12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB13 On 31/01/2025 Spot Bond			2.99000	105.05900	2.99000	105.43676				0.00	0	0
<b>Total NILB13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NILB14 On 31/03/2028 Spot Bond			3.21500	146.71842	3.21500	137.34143				0.00	0	0
<b>Total NILB14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NILB14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NMP20 On 24/07/2020 Spot Bond			8.43000	105.72944	8.43000	105.60893				0.00	0	0
<b>Total NMP20N SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NMP20N</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2020 Spot Bond			9.06000	106.87129	9.06000	106.73689				0.00	0	0
<b>Total NQ1A10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2016 Spot Bond				100.00000	0.00000	100.77426				0.00	0	0
<b>Total NQ1A11 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A11</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.77458				0.00	0	0
<b>Total NQ1A15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.73303				0.00	0	0
<b>Total NQ1A16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For NQ1A16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.75884				0.00	0	0
<b>Total NQ1A17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1A1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.74338				0.00	0	0
<b>Total NQ1A18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1A18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2020 Spot Bond			9.26000	106.86855	9.26000	108.28302				0.00	0	0
<b>Total NQ1B10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.75890				0.00	0	0
<b>Total NQ1B14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.77430				0.00	0	0
<b>Total NQ1B15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.76400				0.00	0	0
<b>Total NQ1B16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1B16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2020 Spot Bond			9.46000	106.86600	9.46000	106.72575				0.00	0	0
<b>Total NQ1C10 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C10</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2015 Spot Bond				100.00000	0.00000	100.79500				0.00	0	0
<b>Total NQ1C14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.78461				0.00	0	0
<b>Total NQ1C15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	100.78977				0.00	0	0
<b>Total NQ1C16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQ1C16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.98000				0.00	0	0
<b>Total NQF1D5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2016 Spot Bond				100.00000	0.00000	100.91735				0.00	0	0
<b>Total NQF1D6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NQF1D6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	100.80522			0.00	0	0
<b>Total NQF1D7 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NQF1D7</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NRA01: On 30/11/2018 Spot Bond			8.38000	116.23366	8.38000	116.10266			0.00	0	500,000,000
<b>Total NRA018 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
<b>Total For NRA018</b>									<b>0.00</b>	<b>0</b>	<b>500,000,000</b>
NRA02: On 31/10/2022 Spot Bond			9.09000	122.34813	9.09000	122.19800			0.00	0	600,000,000
<b>Total NRA022 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
<b>Total For NRA022</b>									<b>0.00</b>	<b>0</b>	<b>600,000,000</b>
NRA02: On 31/05/2023 Spot Bond			2.14500	173.13108	2.14500	173.13234			0.00	0	8,400,000,000
<b>Total NRA023 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>8,400,000,000</b>
<b>Total For NRA023</b>									<b>0.00</b>	<b>0</b>	<b>8,400,000,000</b>
NRA02: On 30/11/2028 Spot Bond			9.90000	121.66544	9.90000	121.50406		12,276,000,000,000.00		1,240,000,000	3,020,000,000
<b>Total NRA028 SPOT</b>								<b>12,276,000,000,000.00</b>		<b>1,240,000,000</b>	<b>3,020,000,000</b>
<b>Total For NRA028</b>								<b>12,276,000,000,000.00</b>		<b>1,240,000,000</b>	<b>3,020,000,000</b>
NTC12 On 25/08/2016 Spot Bond				100.00000	0.00000	101.76608			0.00	0	0
<b>Total NTC12 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC12</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC15 On 26/07/2015 Spot Bond				100.00000	0.00000	101.57786			0.00	3,000,000,000	1,500,000,000
<b>Total NTC15 SPOT</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
<b>Total For NTC15</b>									<b>0.00</b>	<b>3,000,000,000</b>	<b>1,500,000,000</b>
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.24036			0.00	0	0
<b>Total NTC16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	100.51725			0.00	0	0
<b>Total NTC17 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC17</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.71593			0.00	0	0
<b>Total NTC18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NTC18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.82593			0.00	0	0
<b>Total NYT101 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT101</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT10: On 28/05/2020 Spot Bond				100.00000	0.00000	100.92574			0.00	0	0
<b>Total NYT102 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For NYT102</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
NYT13I On 28/05/2020 Spot Bond			100.00000	17.49800	100.00000	17.28001			0.00	0	0
<b>Total NYT13U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For NYT13U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OCT1A On 18/10/2015 Spot Bond			100.00000	65.82777	100.00000	65.01674			0.00	0	0
<b>Total OCT1A1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OCT1A1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML01 On 27/10/2015 Spot Bond			7.12000	104.92494	7.12000	104.82416		78,360,584,000,000.00	11,005,700,000	5,805,700,000	
<b>Total OML01 SPOT</b>								<b>*8,360,584,000,000.00</b>	<b>11,005,700,000</b>	<b>5,805,700,000</b>	
<b>Total For OML01</b>								<b>*8,360,584,000,000.00</b>	<b>11,005,700,000</b>	<b>5,805,700,000</b>	
OML02 On 21/11/2024 Spot Bond			100.00000		0.00000	100.74283			0.00	0	0
<b>Total OML02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML03 On 27/11/2024 Spot Bond			9.58000	101.31165	9.58000	102.00106			0.00	0	0
<b>Total OML03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML04 On 19/03/2025 Spot Bond			100.00000		0.00000	100.32541			0.00	0	0
<b>Total OML04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OML04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
OML05 On 19/03/2025 Spot Bond			9.72000	100.74470	9.72000	100.51779			0.00	0	1,500,000,000
<b>Total OML05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML05</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML06 On 19/03/2027 Spot Bond			10.27500	100.82662	10.27500	100.60354			0.00	0	1,500,000,000
<b>Total OML06 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
<b>Total For OML06</b>									<b>0.00</b>	<b>0</b>	<b>1,500,000,000</b>
OML07 On 19/03/2030 Spot Bond			10.90000	100.95358	10.90000	100.73592			0.00	0	1,000,000,000
<b>Total OML07 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
<b>Total For OML07</b>									<b>0.00</b>	<b>0</b>	<b>1,000,000,000</b>
OTCA2 On 31/07/2016 Spot Bond			100.00000	38.66480	100.00000	38.18312			0.00	0	0
<b>Total OTCA2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For OTCA2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PBET0 On 13/09/2015 Spot Bond			100.00000		0.00000	98.28000			0.00	0	0
<b>Total PBET01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PBET01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PMM10 On 14/05/2015 Spot Bond			100.00000		0.00000	100.90267			0.00	10,000,000,000	5,000,000,000
<b>Total PMM10 SPOT</b>									<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For PMM10</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
PMM12 On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200				0.00	0	0
<b>Total PMM12/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM12/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM15 On 04/05/2015 Spot Bond				100.00000	0.00000	102.94040				0.00	0	0
<b>Total PMM15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM15</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM16 On 02/09/2015 Spot Bond				100.00000	0.00000	100.61363				0.00	0	0
<b>Total PMM16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PMM17 On 06/03/2016 Spot Bond				100.00000	0.00000	100.54505				0.00	0	0
<b>Total PMM17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PMM17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 28/03/2016 Spot Bond				100.00000	0.00000	100.14300				0.00	0	0
<b>Total PPC001 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC001</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/12/2018 Spot Bond				100.00000	0.00000	100.18186				0.00	0	0
<b>Total PPC002 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC002</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 31/10/2019 Spot Bond				100.00000	0.00000	101.42170				0.00	0	0
<b>Total PPC003 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC003</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PPC00 On 30/06/2021 Spot Bond			9.29000	104.39063	9.29000	105.13381				0.00	0	0
<b>Total PPC004 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PPC004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.28240				0.00	0	0
<b>Total PRE1A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.31780				0.00	0	0
<b>Total PRE1A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	101.33373				0.00	0	0
<b>Total PRE1A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	101.36912				0.00	0	0
<b>Total PRE1B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For PRE1B1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	101.52125			0.00	0	0
<b>Total PRE1C1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1C1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	101.55662			0.00	0	0
<b>Total PRE1D1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PRE1D1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
PTH01 On 30/04/2016 Spot Bond				100.00000	0.00000	101.40008			0.00	0	0
<b>Total PTH01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For PTH01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R010P On 21/12/2025 Spot Bond			7.72000	44.44339	7.72000	44.39717			0.00	0	0
<b>Total R010P SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R010P</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R158 On 15/09/2015 Spot Bond			6.13000	103.93955	6.13000	103.85464		179,713,936,258,000.00	681,845,666,600	567,969,000,000	
<b>Total R158 SPOT</b>								<b>179,713,936,258,000.00</b>	<b>681,845,666,600</b>	<b>567,969,000,000</b>	
<b>Total For R158</b>								<b>179,713,936,258,000.00</b>	<b>681,845,666,600</b>	<b>567,969,000,000</b>	
R158P On 15/09/2015 Spot Bond			6.37500	97.26492	6.37500	97.18238		0.00	0	0	
<b>Total R158P SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For R158P</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
R159 On 15/09/2016 Spot Bond			6.47500	110.32884	6.47500	110.23335		205,682,240,702,500.00	340,645,905,900	279,399,572,500	
<b>Total R159 SPOT</b>								<b>205,682,240,702,500.00</b>	<b>340,645,905,900</b>	<b>279,399,572,500</b>	
<b>Total For R159</b>								<b>205,682,240,702,500.00</b>	<b>340,645,905,900</b>	<b>279,399,572,500</b>	
R159P On 15/09/2016 Spot Bond			6.30500	91.46305	6.30500	91.38594		0.00	0	0	
<b>Total R159P SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For R159P</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
R186 On 21/12/2026 Spot Bond			7.80000	123.54358	7.90000	122.55507		223,724,882,280,000.00	644,067,292,600	941,701,800,000	
<b>Total R186 SPOT</b>								<b>223,724,882,280,000.00</b>	<b>644,067,292,600</b>	<b>941,701,800,000</b>	
<b>Total For R186</b>								<b>223,724,882,280,000.00</b>	<b>644,067,292,600</b>	<b>941,701,800,000</b>	
R187P On 21/12/2026 Spot Bond			7.64000	41.57452	7.64000	41.53172		0.00	0	0	
<b>Total R187P SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For R187P</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
R188P On 21/12/2027 Spot Bond			7.56000	38.95095	7.56000	38.91127		0.00	0	0	
<b>Total R188P SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For R188P</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
R197 On 07/12/2023 Spot Bond			1.74000	285.18200	1.74000	285.19979		40,818,921,522,000.00	23,459,150,300	21,665,324,800	
<b>Total R197 SPOT</b>								<b>40,818,921,522,000.00</b>	<b>23,459,150,300</b>	<b>21,665,324,800</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R197</b>									<b>10,818,921,522,000.00</b>	<b>23,459,150,300</b>	<b>21,665,324,800</b>
R202 On 07/12/2033 Spot Bond			1.72500	235.29646	1.74000	234.80738			429,909,277,905,000.00	249,222,769,800	170,837,345,200
<b>Total R202 SPOT</b>									<b>19,909,277,905,000.00</b>	<b>249,222,769,800</b>	<b>170,837,345,200</b>
<b>Total For R202</b>									<b>19,909,277,905,000.00</b>	<b>249,222,769,800</b>	<b>170,837,345,200</b>
R2023 On 28/02/2023 Spot Bond			7.59500	101.69649	7.69500	101.00566			466,186,812,850,000.00	588,043,030,000	337,363,615,600
<b>Total R2023 SPOT</b>									<b>16,186,812,850,000.00</b>	<b>588,043,030,000</b>	<b>337,363,615,600</b>
<b>Total For R2023</b>									<b>16,186,812,850,000.00</b>	<b>588,043,030,000</b>	<b>337,363,615,600</b>
R203 On 15/09/2017 Spot Bond			6.85500	103.59119	6.95000	103.28143			210,799,012,164,000.00	1,343,661,416,800	694,323,423,500
<b>Total R203 SPOT</b>									<b>10,799,012,164,000.00</b>	<b>343,661,416,800</b>	<b>694,323,423,500</b>
<b>Total For R203</b>									<b>10,799,012,164,000.00</b>	<b>343,661,416,800</b>	<b>694,323,423,500</b>
R2030 On 31/01/2030 Spot Bond			8.29000	98.99143	8.29000	98.88043			253,673,450,092,000.00	1,478,127,074,800	630,554,877,400
<b>Total R2030 SPOT</b>									<b>13,673,450,092,000.00</b>	<b>478,127,074,800</b>	<b>630,554,877,400</b>
<b>Total For R2030</b>									<b>13,673,450,092,000.00</b>	<b>478,127,074,800</b>	<b>630,554,877,400</b>
R2032 On 31/03/2032 Spot Bond			8.41500	98.67757	8.41500	98.56652			793,375,072,621,500.00	807,293,532,100	474,955,969,900
<b>Total R2032 SPOT</b>									<b>13,375,072,621,500.00</b>	<b>807,293,532,100</b>	<b>474,955,969,900</b>
<b>Total For R2032</b>									<b>13,375,072,621,500.00</b>	<b>807,293,532,100</b>	<b>474,955,969,900</b>
R2037 On 31/01/2037 Spot Bond			8.51500	101.38164	8.51500	101.26494			266,845,700,535,500.00	970,856,805,700	494,892,924,400
<b>Total R2037 SPOT</b>									<b>16,845,700,535,500.00</b>	<b>970,856,805,700</b>	<b>494,892,924,400</b>
<b>Total For R2037</b>									<b>16,845,700,535,500.00</b>	<b>970,856,805,700</b>	<b>494,892,924,400</b>
R204 On 21/12/2018 Spot Bond			7.11000	105.19020	7.20500	104.77852			580,634,555,894,000.00	1,488,134,255,400	647,510,180,700
<b>Total R204 SPOT</b>									<b>10,634,555,894,000.00</b>	<b>488,134,255,400</b>	<b>647,510,180,700</b>
<b>Total For R204</b>									<b>10,634,555,894,000.00</b>	<b>488,134,255,400</b>	<b>647,510,180,700</b>
R2044 On 31/01/2044 Spot Bond			8.56500	103.54137	8.56500	103.42150			766,515,573,986,500.00	323,002,402,100	197,566,420,600
<b>Total R2044 SPOT</b>									<b>16,515,573,986,500.00</b>	<b>323,002,402,100</b>	<b>197,566,420,600</b>
<b>Total For R2044</b>									<b>16,515,573,986,500.00</b>	<b>323,002,402,100</b>	<b>197,566,420,600</b>
R2048 On 28/02/2048 Spot Bond			8.55000	103.07886	8.55000	102.96167			057,197,722,135,000.00	591,485,113,700	473,367,335,200
<b>Total R2048 SPOT</b>									<b>17,197,722,135,000.00</b>	<b>591,485,113,700</b>	<b>473,367,335,200</b>
<b>Total For R2048</b>									<b>17,197,722,135,000.00</b>	<b>591,485,113,700</b>	<b>473,367,335,200</b>
R207 On 15/01/2020 Spot Bond			7.28500	101.48720	7.38000	101.00969			780,684,415,594,500.00	656,236,707,700	507,167,427,600
<b>Total R207 SPOT</b>									<b>10,684,415,594,500.00</b>	<b>656,236,707,700</b>	<b>507,167,427,600</b>
<b>Total For R207</b>									<b>10,684,415,594,500.00</b>	<b>656,236,707,700</b>	<b>507,167,427,600</b>
R208 On 31/03/2021 Spot Bond			7.38500	97.10094	7.49000	96.51435			009,582,829,975,500.00	1,626,212,976,300	1,152,014,935,000
<b>Total R208 SPOT</b>									<b>19,582,829,975,500.00</b>	<b>626,212,976,300</b>	<b>152,014,935,000</b>
<b>Total For R208</b>									<b>19,582,829,975,500.00</b>	<b>626,212,976,300</b>	<b>152,014,935,000</b>
R209 On 31/03/2036 Spot Bond			8.33500	79.61166	8.46000	78.49748			479,892,456,038,000.00	1,137,359,622,800	598,227,148,700
<b>Total R209 SPOT</b>									<b>19,892,456,038,000.00</b>	<b>137,359,622,800</b>	<b>598,227,148,700</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For R209</b>									<b>'9,892,456,038,000.00</b>	<b>137,359,622,800</b>	<b>598,227,148,700</b>
R210 On 31/03/2028 Spot Bond			1.72500	173.51760	1.72500	173.52902			173,299,789,350,000.00	100,463,646,000	38,429,755,300
<b>Total R210 SPOT</b>									<b>'3,299,789,350,000.00</b>	<b>100,463,646,000</b>	<b>38,429,755,300</b>
<b>Total For R210</b>									<b>'3,299,789,350,000.00</b>	<b>100,463,646,000</b>	<b>38,429,755,300</b>
R211 On 31/01/2017 Spot Bond			1.49000	130.17260	1.49500	130.17341			99,368,540,295,000.00	66,690,295,500	37,319,282,500
<b>Total R211 SPOT</b>									<b>'9,368,540,295,000.00</b>	<b>66,690,295,500</b>	<b>37,319,282,500</b>
<b>Total For R211</b>									<b>'9,368,540,295,000.00</b>	<b>66,690,295,500</b>	<b>37,319,282,500</b>
R212 On 31/01/2022 Spot Bond			1.63500	136.75764	1.66000	136.55545			639,202,005,601,500.00	390,949,238,900	169,603,797,000
<b>Total R212 SPOT</b>									<b>'9,202,005,601,500.00</b>	<b>390,949,238,900</b>	<b>169,603,797,000</b>
<b>Total For R212</b>									<b>'9,202,005,601,500.00</b>	<b>390,949,238,900</b>	<b>169,603,797,000</b>
R213 On 28/02/2031 Spot Bond			8.23000	89.91263	8.35000	88.84904			945,912,178,509,000.00	843,974,748,300	530,423,665,800
<b>Total R213 SPOT</b>									<b>'15,912,178,509,000.00</b>	<b>843,974,748,300</b>	<b>530,423,665,800</b>
<b>Total For R213</b>									<b>'15,912,178,509,000.00</b>	<b>843,974,748,300</b>	<b>530,423,665,800</b>
R214 On 28/02/2041 Spot Bond			8.49500	79.89907	8.49500	79.80880			371,623,598,851,000.00	1,103,192,889,800	706,751,211,000
<b>Total R214 SPOT</b>									<b>'1,623,598,851,000.00</b>	<b>103,192,889,800</b>	<b>706,751,211,000</b>
<b>Total For R214</b>									<b>'1,623,598,851,000.00</b>	<b>103,192,889,800</b>	<b>706,751,211,000</b>
R228C On 15/09/2015 Spot Bond			6.37500	97.26492	6.37500	97.18238			0.00	0	0
<b>Total R228C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R228C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R229C On 15/03/2016 Spot Bond			6.29500	94.35500	6.29500	94.27558			0.00	0	0
<b>Total R229C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R229C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R230C On 15/09/2016 Spot Bond			6.30500	91.46305	6.30500	91.38594			0.00	0	0
<b>Total R230C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R230C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R327C On 21/06/2015 Spot Bond			6.44500	98.69299	6.44500	98.60707			0.00	0	0
<b>Total R327C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R327C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R328C On 21/12/2015 Spot Bond			6.31500	95.70523	6.31500	95.62353			0.00	0	0
<b>Total R328C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R328C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R329C On 21/06/2016 Spot Bond			6.29500	92.79753	6.29500	92.71856			0.00	0	0
<b>Total R329C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R329C</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
R330C On 21/12/2016 Spot Bond			6.35500	89.87663	6.35500	89.79943			0.00	0	0
<b>Total R330C SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R330C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R331C On 21/06/2017 Spot Bond			6.92500	86.05503	6.92500	85.97459				0.00	0	0
<b>Total R331C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R331C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R332C On 21/12/2017 Spot Bond			6.97500	83.06640	6.97500	82.98821				0.00	0	0
<b>Total R332C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R332C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R333C On 21/06/2018 Spot Bond			7.21000	79.68517	7.21000	79.60768				0.00	0	0
<b>Total R333C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R333C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R334C On 21/12/2018 Spot Bond			7.19000	76.96752	7.19000	76.89288				0.00	0	0
<b>Total R334C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R334C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R335C On 21/06/2019 Spot Bond			7.17000	74.35692	7.17000	74.28500				0.00	0	0
<b>Total R335C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R335C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R336C On 21/12/2019 Spot Bond			7.16000	71.81610	7.16000	71.74674				0.00	0	0
<b>Total R336C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R336C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R337C On 21/06/2020 Spot Bond			7.34000	68.70978	7.34000	68.64178				0.00	0	0
<b>Total R337C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R337C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R338C On 21/12/2020 Spot Bond			7.32000	66.35040	7.32000	66.28491				0.00	0	0
<b>Total R338C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R338C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R339C On 21/06/2021 Spot Bond			7.41000	63.66383	7.41000	63.60024				0.00	0	0
<b>Total R339C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R339C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R340C On 21/12/2021 Spot Bond			7.38000	61.50857	7.38000	61.44737				0.00	0	0
<b>Total R340C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R340C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R341C On 21/06/2022 Spot Bond			7.35000	59.44349	7.35000	59.38458				0.00	0	0
<b>Total R341C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R341C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R342C On 21/12/2022 Spot Bond			7.32000	57.46438	7.32000	57.40766				0.00	0	0
<b>Total R342C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For R342C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R343C On 21/06/2023 Spot Bond			7.28000	55.61128	7.28000	55.55668				0.00	0	0
<b>Total R343C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R343C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R344C On 21/12/2023 Spot Bond			7.24000	53.83874	7.24000	53.78617				0.00	0	0
<b>Total R344C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R344C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R345C On 21/06/2024 Spot Bond			7.84000	49.26449	7.84000	49.21248				0.00	0	0
<b>Total R345C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R345C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R346C On 21/12/2024 Spot Bond			7.80000	47.58363	7.80000	47.53364				0.00	0	0
<b>Total R346C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R346C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R347C On 21/06/2025 Spot Bond			7.76000	45.97784	7.76000	45.92978				0.00	0	0
<b>Total R347C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R347C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R348C On 21/12/2025 Spot Bond			7.72000	44.44339	7.72000	44.39717				0.00	0	0
<b>Total R348C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R348C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R349C On 21/06/2026 Spot Bond			7.68000	42.97673	7.68000	42.93226				0.00	0	0
<b>Total R349C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R349C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R350C On 21/12/2026 Spot Bond			7.64000	41.57452	7.64000	41.53172				0.00	0	0
<b>Total R350C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R350C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R351C On 21/06/2027 Spot Bond			7.60000	40.23359	7.60000	40.19239				0.00	0	0
<b>Total R351C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R351C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
R352C On 21/12/2027 Spot Bond			7.56000	38.95095	7.56000	38.91127				0.00	0	0
<b>Total R352C SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For R352C</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 15/07/2016 Spot Bond				100.00000	0.00000	103.83169				0.00	0	0
<b>Total RCSB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 25/05/2015 Spot Bond				100.00000	0.00000	101.11958				0.00	0	0
<b>Total RCSB04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RCSB04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	104.35470				0.00	0	0
<b>Total RCSB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 17/01/2017 Spot Bond				100.00000	0.00000	103.08696				0.00	0	0
<b>Total RCSB06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.55347				0.00	0	0
<b>Total RCSB07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB1 On 30/04/2017 Spot Bond			100.00000	23.09036	100.00000	22.80270				0.00	0	0
<b>Total RCSB1U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB1U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB2 On 24/07/2017 Spot Bond			100.00000	16.08476	100.00000	15.88659				0.00	0	0
<b>Total RCSB2U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB2U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB3 On 17/03/2017 Spot Bond			100.00000	29.73870	100.00000	29.38023				0.00	0	0
<b>Total RCSB3U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB3U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB4 On 07/11/2015 Spot Bond			100.00000	63.56378	100.00000	62.77190				0.00	0	0
<b>Total RCSB4U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB4U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB5 On 10/12/2016 Spot Bond			100.00000	29.36659	100.00000	29.01260				0.00	0	0
<b>Total RCSB5U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB5U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RCSB6 On 31/03/2018 Spot Bond			100.00000	16.79797	100.00000	16.59101				0.00	0	0
<b>Total RCSB6U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RCSB6U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF01 On 04/09/2017 Spot Bond			100.00000	20.54339	100.00000	21.30652				0.00	0	0
<b>Total RDF01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF02 On 04/12/2020 Spot Bond			100.00000	8.70301	100.00000	8.58903				0.00	0	0
<b>Total RDF02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF03 On 04/04/2018 Spot Bond			100.00000	15.61986	100.00000	12.88491				0.00	0	0
<b>Total RDF03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RDF03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF04I On 04/10/2018 Spot Bond			100.00000	12.65493	100.00000	10.92388				0.00	0	0
<b>Total RDF04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDF05I On 04/12/2019 Spot Bond			100.00000	9.03393	100.00000	9.00934				0.00	0	0
<b>Total RDF05U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDF05U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.47035				0.00	0	0
<b>Total RDFB02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 22/03/2016 Spot Bond				100.00000	0.00000	100.48647				0.00	0	0
<b>Total RDFB03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.72518				0.00	500,000,000	500,000,000
<b>Total RDFB04 SPOT</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
<b>Total For RDFB04</b>										<b>0.00</b>	<b>500,000,000</b>	<b>500,000,000</b>
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	100.76197				0.00	0	0
<b>Total RDFB05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFB05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	102.45760				0.00	0	0
<b>Total RDFC17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 25/11/2015 Spot Bond				100.00000	0.00000	100.69939				0.00	0	0
<b>Total RDFC18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC1 On 26/05/2015 Spot Bond				100.00000	0.00000	100.61945				0.00	0	0
<b>Total RDFC19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC19</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 28/09/2015 Spot Bond				100.00000	0.00000	100.17568				0.00	0	0
<b>Total RDFC21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RDFC2 On 24/03/2016 Spot Bond				100.00000	0.00000	100.17498				0.00	0	0
<b>Total RDFC22 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RDFC22</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES01I On 02/03/2018 Spot Bond			100.00000	16.95475	100.00000	16.75037				0.00	0	0
<b>Total RES01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RES01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES02I On 02/03/2019 Spot Bond			100.00000	11.89375	100.00000	11.75039				0.00	0	0
<b>Total RES02U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES02U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES03I On 02/03/2020 Spot Bond			100.00000	9.85412	100.00000	9.73534				0.00	0	0
<b>Total RES03U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES03U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES04I On 02/03/2021 Spot Bond			100.00000	9.10561	100.00000	8.99585				0.00	0	0
<b>Total RES04U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES04U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES12 On 20/08/2015 Spot Bond				100.00000	0.00000	101.02596				0.00	0	0
<b>Total RES12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.63992				0.00	460,000,000	460,000,000
<b>Total RES15 SPOT</b>										<b>0.00</b>	<b>460,000,000</b>	<b>460,000,000</b>
<b>Total For RES15</b>										<b>0.00</b>	<b>460,000,000</b>	<b>460,000,000</b>
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.20475				0.00	0	0
<b>Total RES18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES24 On 09/09/2016 Spot Bond				100.00000	0.00000	100.50658				0.00	0	0
<b>Total RES24 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES24</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES27 On 21/10/2016 Spot Bond				100.00000	0.00000	101.63630				0.00	0	0
<b>Total RES27 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES29 On 28/11/2016 Spot Bond				100.00000	0.00000	100.64968				0.00	0	0
<b>Total RES29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.52333				0.00	0	0
<b>Total RES30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RES30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RES31 On 02/10/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	200,000,000	200,000,000
<b>Total RES31 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
<b>Total For RES31</b>										<b>0.00</b>	<b>200,000,000</b>	<b>200,000,000</b>
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.52180				0.00	0	0
<b>Total RES32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For RES32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
<b>Total RMBI06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RMBI06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	85.09639				0.00	0	0
<b>Total RP005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP006 On 30/04/2019 Spot Bond				100.00000	0.00000	83.90271				0.00	0	0
<b>Total RP006 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP006</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP007 On 30/04/2016 Spot Bond				100.00000	0.00000	90.45866				0.00	0	0
<b>Total RP007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP008 On 30/04/2016 Spot Bond				100.00000	0.00000	89.38751				0.00	0	0
<b>Total RP008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP013 On 27/09/2016 Spot Bond				100.00000	0.00000	100.17988				0.00	0	0
<b>Total RP013 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP013</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	81.76676				0.00	0	0
<b>Total RP014 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP014</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP016 On 10/12/2015 Spot Bond				100.00000	0.00000	94.08165				0.00	0	0
<b>Total RP016 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP016</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP018 On 12/02/2020 Spot Bond			12.35000	104.03303	12.35000	103.86097				0.00	0	0
<b>Total RP018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP020 On 12/02/2020 Spot Bond			100.00000	15.58686	100.00000	15.39268				0.00	0	0
<b>Total RP020 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP020</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RP026 On 13/06/2016 Spot Bond				100.00000	0.00000	100.72802				0.00	0	0
<b>Total RP026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RP026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RPP011 On 31/08/2018 Spot Bond			100.00000	6.03445	100.00000	5.96092				0.00	0	0
<b>Total RPP011U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For RPP01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP04I On 07/10/2016 Spot Bond			100.00000	32.76800	100.00000	25.89143			0.00	0	0
<b>Total RPP04U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP04U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP07I On 31/01/2016 Spot Bond			100.00000	60.41375	100.00000	59.66112			0.00	0	0
<b>Total RPP07U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP07U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP08I On 30/04/2020 Spot Bond			100.00000	14.81676	100.00000	14.72621			0.00	0	0
<b>Total RPP08U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP08U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPP09I On 21/11/2016 Spot Bond			100.00000	32.27171	100.00000	31.86967			0.00	0	0
<b>Total RPP09U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPP09U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00I On 16/11/2022 Spot Bond				100.00000	0.00000	106.10330			0.00	0	0
<b>Total RPS001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RPS00I On 30/04/2025 Spot Bond				100.00000	0.00000	79.63359			0.00	0	0
<b>Total RPS002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For RPS002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
RW21 On 21/04/2021 Spot Bond			8.79000	110.03277	8.79000	109.90283		46,587,000,000.00	5,300,000	760,000,000	
<b>Total RW21 SPOT</b>								<b>46,587,000,000.00</b>	<b>5,300,000</b>	<b>760,000,000</b>	
<b>Total For RW21</b>								<b>46,587,000,000.00</b>	<b>5,300,000</b>	<b>760,000,000</b>	
RW23 On 10/12/2023 Spot Bond			9.14500	105.21257	9.14500	105.08340		0.00	0	0	
<b>Total RW23 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RW23</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
RW28 On 10/12/2028 Spot Bond			9.61000	90.45968	9.61000	107.93167		0.00	0	0	
<b>Total RW28 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For RW28</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBC2 On 28/04/2016 Spot Bond				100.00000	0.00000	97.68435		0.00	0	0	
<b>Total SBC2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SBC2</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SBK12 On 24/11/2016 Spot Bond			7.67500	108.71901	7.67500	108.60598		22,257,500,000,000.00	2,900,000,000	2,650,000,000	
<b>Total SBK12 SPOT</b>								<b>22,257,500,000,000.00</b>	<b>2,900,000,000</b>	<b>2,650,000,000</b>	
<b>Total For SBK12</b>								<b>22,257,500,000,000.00</b>	<b>2,900,000,000</b>	<b>2,650,000,000</b>	
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200		0.00	0	0	
<b>Total SBK12/R157 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBK12/R157</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK13 On 24/11/2016 Spot Bond				100.00000	0.00000	100.77259			0.00	0	0
<b>Total SBK13 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK13</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK14 On 01/12/2017 Spot Bond			9.09000	104.66425	9.09000	104.53652			0.00	0	0
<b>Total SBK14 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK14</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	102.37955			0.00	0	0
<b>Total SBK15 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK15</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.55298			0.00	0	0
<b>Total SBK16 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK16</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	102.84469			0.00	200,000,000	100,000,000
<b>Total SBK17 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For SBK17</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	101.53745			0.00	0	0
<b>Total SBK18 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK18</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.51074			0.00	0	0
<b>Total SBK19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBK19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	100.81909			0.00	200,000,000	100,000,000
<b>Total SBK20 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For SBK20</b>									<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	101.65489			0.00	400,000,000	200,000,000
<b>Total SBK21 SPOT</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
<b>Total For SBK21</b>									<b>0.00</b>	<b>400,000,000</b>	<b>200,000,000</b>
SBK7 On 24/05/2015 Spot Bond			7.03000	103.87469	7.03000	103.77565		8,436,000,000,000.00		1,200,000,000	600,000,000
<b>Total SBK7 SPOT</b>								<b>8,436,000,000,000.00</b>		<b>1,200,000,000</b>	<b>600,000,000</b>
<b>Total For SBK7</b>								<b>8,436,000,000,000.00</b>		<b>1,200,000,000</b>	<b>600,000,000</b>
SBK9 On 10/04/2018 Spot Bond			8.70500	99.14002	8.70500	99.02405		41,261,700,000,000.00		4,740,000,000	2,370,000,000
<b>Total SBK9 SPOT</b>								<b>41,261,700,000,000.00</b>		<b>4,740,000,000</b>	<b>2,370,000,000</b>
<b>Total For SBK9</b>								<b>41,261,700,000,000.00</b>		<b>4,740,000,000</b>	<b>2,370,000,000</b>
SBN27 On 15/09/2015 Spot Bond			7.62000	103.27864	7.62000	103.17445		0.00		0	0
<b>Total SBN27 SPOT</b>								<b>0.00</b>		<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SBN27</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN29 On 15/09/2015 Spot Bond			7.96000	103.12901	7.96000	103.02049				0.00	0	0
<b>Total SBN29 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN29</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN31 On 15/09/2015 Spot Bond			7.38000	103.38453	7.38000	103.28341				0.00	0	0
<b>Total SBN31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN33 On 15/09/2017 Spot Bond			8.35000	100.28994	8.35000	100.17854				0.00	0	0
<b>Total SBN33 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN33</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN34 On 15/09/2015 Spot Bond			7.52500	103.32053	7.52500	103.21755				0.00	0	0
<b>Total SBN34 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN34</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN35 On 15/09/2015 Spot Bond			7.83500	103.18397	7.83500	103.07704				0.00	0	0
<b>Total SBN35 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN35</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.35253				0.00	0	0
<b>Total SBN45 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN45</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBN51 On 03/10/2016 Spot Bond				100.00000	0.00000	99.89905				0.00	0	0
<b>Total SBN51 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBN51</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS13 On 22/09/2017 Spot Bond			8.00000	102.35180	8.00000	102.24277				0.00	0	0
<b>Total SBS13 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS13</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS15 On 26/04/2016 Spot Bond				100.00000	0.00000	101.79731				0.00	20,000,000,000	10,000,000,000
<b>Total SBS15 SPOT</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
<b>Total For SBS15</b>										<b>0.00</b>	<b>20,000,000,000</b>	<b>10,000,000,000</b>
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.21103				0.00	0	0
<b>Total SBS16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.41021				0.00	0	0
<b>Total SBS18 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS18</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SBS19 On 23/06/2021 Spot Bond			9.25000	107.22913	9.25000	107.09602				0.00	0	0
<b>Total SBS19 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS20 On 15/05/2026 Spot Bond			9.80000	105.61938	9.80000	105.47990			0.00	0	0
<b>Total SBS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.03130			0.00	0	0
<b>Total SBS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS22 On 24/05/2015 Spot Bond				100.00000	0.00000	100.81984			0.00	0	0
<b>Total SBS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	100.96418			0.00	0	0
<b>Total SBS23 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS23</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.97851			0.00	0	0
<b>Total SBS24 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS24</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS25 On 24/05/2019 Spot Bond			8.78500	103.55415	8.78500	103.43126		291,662,000,000.00		33,200,000	330,000,000
<b>Total SBS25 SPOT</b>								<b>291,662,000,000.00</b>		<b>33,200,000</b>	<b>330,000,000</b>
<b>Total For SBS25</b>								<b>291,662,000,000.00</b>		<b>33,200,000</b>	<b>330,000,000</b>
SBS26 On 28/02/2017 Spot Bond			100.00000	21.50822	100.00000	21.26865			0.00	0	0
<b>Total SBS26U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS26U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS27 On 20/02/2024 Spot Bond			9.23500	106.60703	9.23500	106.47417			0.00	0	2,500,000,000
<b>Total SBS27 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
<b>Total For SBS27</b>									<b>0.00</b>	<b>0</b>	<b>2,500,000,000</b>
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	101.09496			0.00	0	0
<b>Total SBS28 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS28</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS29 On 12/06/2019 Spot Bond			8.74500	102.55859	8.74500	102.43809			0.00	0	0
<b>Total SBS29 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS29</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS3 On 25/05/2026 Spot Bond			9.81000	92.23269	9.81000	92.11077			0.00	0	0
<b>Total SBS3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.88927			0.00	200,000,000	700,000,000
<b>Total SBS30 SPOT</b>									<b>0.00</b>	<b>200,000,000</b>	<b>700,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBS30</b>									<b>0.00</b>	<b>200,000,000</b>	<b>700,000,000</b>
SBS31 On 27/06/2027 Spot Bond			9.55000	104.76277	9.55000	104.62860			0.00	0	0
<b>Total SBS31 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS31</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.28024			0.00	0	0
<b>Total SBS32 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS32</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.28778			0.00	0	0
<b>Total SBS33 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS33</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS34 On 19/09/2024 Spot Bond			9.70000	102.94912	9.70000	102.81672		28,130,000,000,000.00	2,900,000,000	1,450,000,000	
<b>Total SBS34 SPOT</b>								<b>28,130,000,000,000.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>	
<b>Total For SBS34</b>								<b>28,130,000,000,000.00</b>	<b>2,900,000,000</b>	<b>1,450,000,000</b>	
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.26856			0.00	0	0
<b>Total SBS35 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS35</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	101.30288			0.00	0	0
<b>Total SBS36 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS36</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS37 On 29/01/2020 Spot Bond			8.78000	98.37293	8.78000	98.25625			0.00	0	0
<b>Total SBS37 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS37</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS38 On 29/01/2025 Spot Bond			9.82000	97.15019	9.82000	97.02164		58,920,000,000,000.00	6,000,000,000	1,500,000,000	
<b>Total SBS38 SPOT</b>								<b>58,920,000,000,000.00</b>	<b>6,000,000,000</b>	<b>1,500,000,000</b>	
<b>Total For SBS38</b>								<b>58,920,000,000,000.00</b>	<b>6,000,000,000</b>	<b>1,500,000,000</b>	
SBS39 On 29/01/2030 Spot Bond			10.40000	96.63836	10.40000	96.50312			0.00	0	0
<b>Total SBS39 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SBS39</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SBS4 On 16/11/2021 Spot Bond			9.19000	100.48266	9.19000	100.35805		367,600,000,000.00	40,000,000	100,000,000	
<b>Total SBS4 SPOT</b>								<b>367,600,000,000.00</b>	<b>40,000,000</b>	<b>100,000,000</b>	
<b>Total For SBS4</b>								<b>367,600,000,000.00</b>	<b>40,000,000</b>	<b>100,000,000</b>	
SBS9 On 07/07/2016 Spot Bond			7.47500	107.44383	7.47500	107.33498		2,242,500,000,000.00	300,000,000	330,000,000	
<b>Total SBS9 SPOT</b>								<b>2,242,500,000,000.00</b>	<b>300,000,000</b>	<b>330,000,000</b>	
<b>Total For SBS9</b>								<b>2,242,500,000,000.00</b>	<b>300,000,000</b>	<b>330,000,000</b>	
SBSI11 On 07/12/2023 Spot Bond			2.35000	126.39662	2.35000	273.16156		141,000,000,000.00	60,000,000	30,000,000	
<b>Total SBSI11 SPOT</b>								<b>141,000,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SBSI11</b>									<b>141,000,000,000.00</b>	<b>60,000,000</b>	<b>30,000,000</b>
SBSI12 On 31/01/2017 Spot Bond			2.14000	101.09271	2.14000	128.68837			535,000,000,000.00	250,000,000	250,000,000
<b>Total SBSI12 SPOT</b>									<b>535,000,000,000.00</b>	<b>250,000,000</b>	<b>250,000,000</b>
<b>Total For SBSI12</b>									<b>535,000,000,000.00</b>	<b>250,000,000</b>	<b>250,000,000</b>
SCM10 On 15/09/2017 Spot Bond			100.00000	22.66249	100.00000	22.38931			0.00	0	0
<b>Total SCM10U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SCM10U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2A2L On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2A2U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2A2U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2BU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2BU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2CU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2CU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
<b>Total SF2DU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SF2DU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SGI002 On 10/07/2017 Spot Bond				100.00000	0.00000	101.58143			0.00	0	0
<b>Total SGI002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SGI002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHF01 On 15/12/2016 Spot Bond			100.00000	22.17468	100.00000	21.90739			0.00	0	0
<b>Total SHF01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHF01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHI02 On 01/10/2021 Spot Bond				165.00820	0.00000	82.63494			0.00	0	0
<b>Total SHI02 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHI05 On 31/01/2017 Spot Bond			2.76500	113.46483	2.76500	127.27019			0.00	0	0
<b>Total SHI05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHI05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHPCB On 03/04/2017 Spot Bond			6.50000	100.06993	6.50000	99.98243			0.00	0	0
<b>Total SHPCBU SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHPCBU</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS01 On 15/12/2016 Spot Bond				100.00000	0.00000	101.50165			0.00	0	0
<b>Total SHS01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SHS01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS03 On 29/06/2015 Spot Bond				100.00000	0.00000	100.01396				0.00	300,000,000	100,000,000
<b>Total SHS03 SPOT</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For SHS03</b>										<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.59315				0.00	0	0
<b>Total SHS04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS04</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS05 On 29/06/2017 Spot Bond			8.98000	101.90069	8.98000	101.77780				0.00	0	260,000,000
<b>Total SHS05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
<b>Total For SHS05</b>										<b>0.00</b>	<b>0</b>	<b>260,000,000</b>
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.19847				0.00	0	0
<b>Total SHS06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS07 On 10/04/2016 Spot Bond				100.00000	0.00000	100.03725				0.00	0	0
<b>Total SHS07 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS07</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS08 On 21/05/2016 Spot Bond				100.00000	0.00000	100.20771				0.00	0	0
<b>Total SHS08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 19/11/2016 Spot Bond			100.00000	23.59430	100.00000	23.30036				0.00	0	0
<b>Total SHS11U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS11L On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200				0.00	0	0
<b>Total SHS11U/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS11U/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS12 On 12/12/2016 Spot Bond				100.00000	0.00000	100.44897				0.00	0	0
<b>Total SHS12 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS12</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS13L On 21/05/2015 Spot Bond			100.00000	91.26488	100.00000	90.16265				0.00	0	0
<b>Total SHS13U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS13U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	100.41212				0.00	0	0
<b>Total SHS14 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS14</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SHS16L On 29/06/2016 Spot Bond			100.00000	33.49117	100.00000	33.08746				0.00	0	0
<b>Total SHS16U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SHS16U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS17I On 30/09/2016 Spot Bond			100.00000	40.65912	100.00000	40.16901			0.00	0	0
<b>Total SHS17U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS17U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS18I On 30/11/2016 Spot Bond			100.00000	30.15449	100.00000	29.78704			0.00	0	0
<b>Total SHS18U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS18U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS19 On 10/09/2017 Spot Bond			9.29000	102.60845	9.29000	102.48193			0.00	0	0
<b>Total SHS19 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS19</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS20 On 19/04/2016 Spot Bond				100.00000	0.00000	101.66689			0.00	0	0
<b>Total SHS20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS20</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS21 On 06/04/2015 Spot Bond				100.00000	0.00000	102.14755			0.00	0	0
<b>Total SHS21 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS21</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.85048			0.00	0	0
<b>Total SHS22 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SHS22</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SLI2 On 15/08/2016 Spot Bond			7.72500	103.76626	7.72500	103.65768		33,063,000,000,000.00	4,280,000,000	2,140,000,000	
<b>Total SLI2 SPOT</b>								<b>33,063,000,000,000.00</b>	<b>4,280,000,000</b>	<b>2,140,000,000</b>	
<b>Total For SLI2</b>								<b>33,063,000,000,000.00</b>	<b>4,280,000,000</b>	<b>2,140,000,000</b>	
SLI3 On 15/08/2023 Spot Bond			8.80500	100.59458	8.80500	100.78706		0.00	0	0	
<b>Total SLI3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SLI3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SNT01 On 15/09/2017 Spot Bond			8.35000	100.28994	8.35000	100.17854		54,943,000,000,000.00	6,580,000,000	3,290,000,000	
<b>Total SNT01 SPOT</b>								<b>54,943,000,000,000.00</b>	<b>6,580,000,000</b>	<b>3,290,000,000</b>	
<b>Total For SNT01</b>								<b>54,943,000,000,000.00</b>	<b>6,580,000,000</b>	<b>3,290,000,000</b>	
SPDA2 On 21/08/2016 Spot Bond				100.00000	0.00000	100.78993		0.00	0	0	
<b>Total SPDA2 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SPDA2</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SPDA3 On 21/08/2015 Spot Bond				100.00000	0.00000	100.88807		0.00	0	0	
<b>Total SPDA3 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SPDA3</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.22672		0.00	0	0	
<b>Total SPDA4 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SPDA4</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	100.75666			0.00	0	0
<b>Total SPDA5 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA5</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	100.77707			0.00	0	0
<b>Total SPDA6 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPDA6</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SPG00 On 31/10/2016 Spot Bond				100.00000	0.00000	100.69010			0.00	0	0
<b>Total SPG001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SPG001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA01 On 28/06/2016 Spot Bond			8.05000	104.43118	8.05000	104.31803			0.00	0	0
<b>Total SSA01 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA01</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA02 On 20/04/2015 Spot Bond				100.00000	0.00000	101.51209			0.00	300,000,000	100,000,000
<b>Total SSA02 SPOT</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
<b>Total For SSA02</b>									<b>0.00</b>	<b>300,000,000</b>	<b>100,000,000</b>
SSA04 On 16/04/2016 Spot Bond				100.00000	0.00000	101.77251			0.00	0	0
<b>Total SSA04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.59889			0.00	0	0
<b>Total SSA05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSA05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSA06 On 16/04/2020 Spot Bond			9.04000	95.91666	9.04000	99.81656		2,013,208,000,000.00		222,700,000	440,000,000
<b>Total SSA06 SPOT</b>								<b>2,013,208,000,000.00</b>		<b>222,700,000</b>	<b>440,000,000</b>
<b>Total For SSA06</b>								<b>2,013,208,000,000.00</b>		<b>222,700,000</b>	<b>440,000,000</b>
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	100.69437			0.00	0	0
<b>Total SSN001 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN001</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	100.15903			0.00	0	0
<b>Total SSN002 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN002</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	101.45509			0.00	0	0
<b>Total SSN003 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN003</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00 On 31/03/2021 Spot Bond			8.98000	89.97800	8.98000	89.87010			0.00	0	0
<b>Total SSN004 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN004</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 31/03/2021 Spot Bond			8.98000	89.97800	8.98000	89.87010				0.00	0	0
<b>Total SSN005 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN005</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/01/2020 Spot Bond			8.74000	95.90772	8.74000	95.79446				0.00	0	0
<b>Total SSN007 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN007</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 18/06/2017 Spot Bond				100.00000	0.00000	100.33255				0.00	0	0
<b>Total SSN008 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN008</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN00: On 15/09/2017 Spot Bond			7.83000	101.42282	7.83000	101.31704				0.00	0	0
<b>Total SSN009 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN009</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 31/01/2025 Spot Bond			2.49000	109.75795	2.49000	110.17198				0.00	0	0
<b>Total SSN011 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN011</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2018 Spot Bond			8.45500	100.90937	8.45500	100.79465				0.00	0	0
<b>Total SSN012 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN012</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 26/08/2018 Spot Bond				100.00000	0.00000	100.72808				0.00	0	0
<b>Total SSN015 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN015</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 21/12/2026 Spot Bond			9.90000	107.16080	9.90000	107.01867				0.00	0	0
<b>Total SSN017 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN017</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN01: On 02/09/2016 Spot Bond				100.00000	0.00000	100.61925				0.00	0	0
<b>Total SSN018 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN018</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 28/02/2031 Spot Bond			10.19000	75.85179	10.19000	75.74943				0.00	0	0
<b>Total SSN021 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN021</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	101.53753				0.00	0	0
<b>Total SSN024 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN024</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	101.55265				0.00	0	0
<b>Total SSN026 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For SSN026</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.17875				0.00	0	0
<b>Total SSN027 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN027</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 16/10/2019 Spot Bond				100.00000	0.00000	101.73477				0.00	0	0
<b>Total SSN028 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN028</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.15099				0.00	0	0
<b>Total SSN029 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN029</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 24/05/2017 Spot Bond				100.00000	0.00000	100.78662				0.00	0	0
<b>Total SSN030 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN030</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 16/02/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SSN031 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN031</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SSN03: On 20/12/2019 Spot Bond				100.00000	0.00000	100.26070				0.00	0	2,000,000,000
<b>Total SSN032 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
<b>Total For SSN032</b>										<b>0.00</b>	<b>0</b>	<b>2,000,000,000</b>
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	100.34960				0.00	0	0
<b>Total SSN033 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SSN033</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY121E On 21/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total SY1218 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1218</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY122C On 29/04/2015 Spot Bond				100.00000	0.00000	99.52738				0.00	0	0
<b>Total SY1220 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1220</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1221 On 29/04/2015 Spot Bond				100.00000	0.00000	99.52869				0.00	0	0
<b>Total SY1221 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1221</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1222 On 05/05/2015 Spot Bond				100.00000	0.00000	99.42180				0.00	0	0
<b>Total SY1222 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1222</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
SY1224 On 14/05/2015 Spot Bond				100.00000	0.00000	99.26385				0.00	0	0
<b>Total SY1224 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For SY1224</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY122E On 18/05/2015 Spot Bond				100.00000	0.00000	99.23278			0.00	0	0
<b>Total SY1225 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1225</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY122E On 19/05/2015 Spot Bond				100.00000	0.00000	99.17833			0.00	0	0
<b>Total SY1226 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1226</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY122E On 22/05/2015 Spot Bond				100.00000	0.00000	99.12716			0.00	0	0
<b>Total SY1228 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1228</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY122E On 29/05/2015 Spot Bond				100.00000	0.00000	99.00059			0.00	0	0
<b>Total SY1229 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1229</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY123C On 09/06/2015 Spot Bond				100.00000	0.00000	98.81118			0.00	0	0
<b>Total SY1230 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1230</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1231 On 10/06/2015 Spot Bond				100.00000	0.00000	98.78958			0.00	0	0
<b>Total SY1231 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1231</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY1232 On 17/06/2015 Spot Bond				100.00000	0.00000	98.67283			0.00	0	0
<b>Total SY1232 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1232</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SY123E On 22/04/2015 Spot Bond				100.00000	0.00000	99.65476			0.00	0	0
<b>Total SY1233 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For SY1233</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
SZ18 On 30/09/2015 Spot Bond			6.59000	102.97774	6.59000	102.88771		3,690,400,000,000.00	560,000,000	19,270,000,000	
<b>Total SZ18 SPOT</b>								<b>3,690,400,000,000.00</b>	<b>560,000,000</b>	<b>19,270,000,000</b>	
<b>Total For SZ18</b>								<b>3,690,400,000,000.00</b>	<b>560,000,000</b>	<b>19,270,000,000</b>	
SZ25 On 30/09/2025 Spot Bond			8.55000	103.24329	8.55000	103.12528		0.00	0	0	
<b>Total SZ25 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For SZ25</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TF108L On 22/02/2016 Spot Bond			100.00000	60.40462	100.00000	59.65210		0.00	0	0	
<b>Total TF108U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TF108U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TFS110 On 18/04/2016 Spot Bond				100.00000	0.00000	101.40559		0.00	0	0	
<b>Total TFS110 SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TFS110</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS112 On 02/05/2016 Spot Bond				100.00000	0.00000	101.13224				0.00	0	0
<b>Total TFS112 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS112</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.62254				0.00	0	0
<b>Total TFS117 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS117</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	100.24671				0.00	0	0
<b>Total TFS122 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS122</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.25897				0.00	0	0
<b>Total TFS123 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS123</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS131 On 21/05/2015 Spot Bond				100.00000	0.00000	100.77256				0.00	0	0
<b>Total TFS131 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS131</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS132 On 29/07/2015 Spot Bond				100.00000	0.00000	99.03304				0.00	0	0
<b>Total TFS132 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS132</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS133 On 28/07/2016 Spot Bond				100.00000	0.00000	101.19311				0.00	0	0
<b>Total TFS133 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS133</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS83 On 28/07/2015 Spot Bond				100.00000	0.00000	101.22818				0.00	0	0
<b>Total TFS83 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS83</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TFS84 On 28/07/2016 Spot Bond			7.72500	102.83134	7.72500	102.72374				0.00	0	0
<b>Total TFS84 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TFS84</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	101.48828				0.00	0	0
<b>Total TH10A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	101.52799				0.00	0	0
<b>Total TH10A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A3 On 18/07/2017 Spot Bond			7.83000	101.69028	7.83000	101.58246				0.00	0	0
<b>Total TH10A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH10A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/07/2017 Spot Bond				100.00000	0.00000	101.46644				0.00	0	0
<b>Total TH10A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/07/2017 Spot Bond				100.00000	0.00000	101.51608				0.00	0	0
<b>Total TH10A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/07/2017 Spot Bond				100.00000	0.00000	101.59129				0.00	0	0
<b>Total TH10A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	101.46644				0.00	0	0
<b>Total TH10A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/10/2038 Spot Bond				100.00000	0.00000	101.51608				0.00	0	0
<b>Total TH10A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10A: On 18/07/2017 Spot Bond			7.16000	85.17024	7.16000	101.44845				0.00	0	0
<b>Total TH10A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B: On 18/10/2038 Spot Bond				100.00000	0.00000	101.61332				0.00	0	0
<b>Total TH10B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10B: On 18/07/2017 Spot Bond				100.00000	0.00000	101.60539				0.00	0	0
<b>Total TH10B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C: On 18/10/2038 Spot Bond				100.00000	0.00000	101.79578				0.00	0	0
<b>Total TH10C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	101.77001				0.00	0	0
<b>Total TH10C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D: On 18/10/2038 Spot Bond				100.00000	0.00000	102.54767				0.00	0	0
<b>Total TH10D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH10D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	102.45877				0.00	0	0
<b>Total TH10D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH10D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.46446				0.00	0	0
<b>Total TH11A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.52799				0.00	0	0
<b>Total TH11A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.88226	8.73000	101.76208				0.00	0	0
<b>Total TH11A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	101.18790				0.00	0	0
<b>Total TH11A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	101.51608				0.00	0	0
<b>Total TH11A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A6 On 18/07/2041 Spot Bond			8.67500	96.90798	8.67500	100.31859				0.00	0	0
<b>Total TH11A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	101.00484				0.00	0	0
<b>Total TH11A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	101.53318				0.00	0	0
<b>Total TH11A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.61729				0.00	0	0
<b>Total TH11B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.59546				0.00	0	0
<b>Total TH11B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.60492				0.00	0	0
<b>Total TH11B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.79182				0.00	0	0
<b>Total TH11C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH11C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.78389				0.00	0	0
<b>Total TH11C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.73244				0.00	0	0
<b>Total TH11C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	102.40937				0.00	0	0
<b>Total TH11D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	102.41728				0.00	0	0
<b>Total TH11D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	102.39933				0.00	0	0
<b>Total TH11D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH11D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	100.76176				0.00	0	0
<b>Total TH12A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.78727				0.00	0	0
<b>Total TH12A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A3 On 21/08/2019 Spot Bond			8.98000	101.41477	8.98000	101.67294				0.00	0	0
<b>Total TH12A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	100.77197				0.00	0	0
<b>Total TH12A4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	100.80767				0.00	0	0
<b>Total TH12A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A6 On 21/08/2019 Spot Bond			8.89000	99.79807	8.89000	99.67824				0.00	0	0
<b>Total TH12A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.04979				0.00	0	0
<b>Total TH12A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH12A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	101.10562				0.00	0	0
<b>Total TH12A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12A: On 21/02/2048 Spot Bond			9.00000	94.81936	9.00000	98.65536				0.00	0	0
<b>Total TH12A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.85352				0.00	0	0
<b>Total TH12B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/02/2048 Spot Bond				100.00000	0.00000	100.85352				0.00	0	0
<b>Total TH12B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.16837				0.00	0	0
<b>Total TH12B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.93489				0.00	0	0
<b>Total TH12C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.93489				0.00	0	0
<b>Total TH12C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.27972				0.00	0	0
<b>Total TH12C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.26371				0.00	0	0
<b>Total TH12D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/02/2048 Spot Bond				100.00000	0.00000	101.26371				0.00	0	0
<b>Total TH12D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.72968				0.00	0	0
<b>Total TH12D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TH12D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TH9A1: On 18/07/2016 Spot Bond				100.00000	0.00000	101.53518				0.00	10,000,000,000	5,000,000,000
<b>Total TH9A10 SPOT</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TH9A10</b>										<b>0.00</b>	<b>10,000,000,000</b>	<b>5,000,000,000</b>
THE8A On 18/04/2036 Spot Bond			101.06155	7.03122	101.06155	6.94379				0.00	0	0
<b>Total THE8A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total THE8D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE8D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A On 18/07/2016 Spot Bond				100.00000	0.00000	101.73467				0.00	0	0
<b>Total THE9A1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/01/2016 Spot Bond				100.00000	0.00000	101.50528				0.00	0	0
<b>Total THE9A2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.95373				0.00	0	0
<b>Total THE9A3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.50528				0.00	0	0
<b>Total THE9A5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.52521				0.00	0	0
<b>Total THE9A6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	101.53518				0.00	0	0
<b>Total THE9A7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For THE9A7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.49332				0.00	0	0
<b>Total THE9A8 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A8</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9A: On 18/07/2016 Spot Bond				100.00000	0.00000	101.52521				0.00	0	0
<b>Total THE9A9 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9A9</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.63482				0.00	0	0
<b>Total THE9B1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	101.63482				0.00	0	0
<b>Total THE9B2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9B: On 18/07/2016 Spot Bond				100.00000	0.00000	101.63482				0.00	0	0
<b>Total THE9B3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9B3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.79421				0.00	0	0
<b>Total THE9C1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	101.83405				0.00	0	0
<b>Total THE9C2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9C: On 18/07/2016 Spot Bond				100.00000	0.00000	101.78425				0.00	0	0
<b>Total THE9C3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9C3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	102.58036				0.00	0	0
<b>Total THE9D1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D: On 18/07/2039 Spot Bond				100.00000	0.00000	102.63007				0.00	0	0
<b>Total THE9D2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
THE9D: On 18/07/2016 Spot Bond				100.00000	0.00000	102.61019				0.00	0	0
<b>Total THE9D3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For THE9D3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TL15 On 29/04/2015 Spot Bond			6.68000	105.52513	6.68000	105.42903				0.00	0	550,000,000
<b>Total TL15 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>550,000,000</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For TL15</b>									<b>0.00</b>	<b>0</b>	<b>550,000,000</b>
TL20 On 22/02/2020 Spot Bond			9.33000	88.09987	9.33000	87.96070			0.00	0	400,000,000
<b>Total TL20 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
<b>Total For TL20</b>									<b>0.00</b>	<b>0</b>	<b>400,000,000</b>
TL20/R On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200			0.00	0	0
<b>Total TL20/R207 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TL20/R207</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TN17 On 14/11/2017 Spot Bond			7.91000	106.76162	7.91000	106.64728		417,671,730,000,000.00	52,803,000,000	30,020,000,000	
<b>Total TN17 SPOT</b>								<b>17,671,730,000,000.00</b>	<b>52,803,000,000</b>	<b>30,020,000,000</b>	
<b>Total For TN17</b>								<b>17,671,730,000,000.00</b>	<b>52,803,000,000</b>	<b>30,020,000,000</b>	
TN20 On 17/09/2020 Spot Bond			9.23500	105.90518	9.23500	105.77534		410,150,361,000,000.00	44,412,600,000	23,170,000,000	
<b>Total TN20 SPOT</b>								<b>10,150,361,000,000.00</b>	<b>44,412,600,000</b>	<b>23,170,000,000</b>	
<b>Total For TN20</b>								<b>10,150,361,000,000.00</b>	<b>44,412,600,000</b>	<b>23,170,000,000</b>	
TN20U On 14/04/2020 Spot Bond			100.00000	1.13308	100.00000	1.11912		0.00	0	0	
<b>Total TN20U SPOT</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
<b>Total For TN20U</b>								<b>0.00</b>	<b>0</b>	<b>0</b>	
TN23 On 06/11/2023 Spot Bond			9.40000	112.63974	9.40000	112.49693		252,484,000,000,000.00	26,860,000,000	11,230,000,000	
<b>Total TN23 SPOT</b>								<b>12,484,000,000,000.00</b>	<b>26,860,000,000</b>	<b>11,230,000,000</b>	
<b>Total For TN23</b>								<b>12,484,000,000,000.00</b>	<b>26,860,000,000</b>	<b>11,230,000,000</b>	
TN25 On 19/08/2025 Spot Bond			9.65000	100.24254	9.65000	100.11213		311,695,000,000,000.00	32,300,000,000	16,130,000,000	
<b>Total TN25 SPOT</b>								<b>11,695,000,000,000.00</b>	<b>32,300,000,000</b>	<b>16,130,000,000</b>	
<b>Total For TN25</b>								<b>11,695,000,000,000.00</b>	<b>32,300,000,000</b>	<b>16,130,000,000</b>	
TN27 On 14/11/2027 Spot Bond			9.70000	97.77547	9.70000	97.64765		237,059,270,000,000.00	24,439,100,000	12,870,000,000	
<b>Total TN27 SPOT</b>								<b>17,059,270,000,000.00</b>	<b>24,439,100,000</b>	<b>12,870,000,000</b>	
<b>Total For TN27</b>								<b>17,059,270,000,000.00</b>	<b>24,439,100,000</b>	<b>12,870,000,000</b>	
TN30 On 09/10/2030 Spot Bond			10.01000	103.76232	10.01000	103.62319		70,670,600,000,000.00	7,060,000,000	3,530,000,000	
<b>Total TN30 SPOT</b>								<b>70,670,600,000,000.00</b>	<b>7,060,000,000</b>	<b>3,530,000,000</b>	
<b>Total For TN30</b>								<b>70,670,600,000,000.00</b>	<b>7,060,000,000</b>	<b>3,530,000,000</b>	
TN40 On 09/10/2040 Spot Bond			10.40500	103.00869	10.40500	102.86527		68,881,100,000,000.00	6,620,000,000	2,560,000,000	
<b>Total TN40 SPOT</b>								<b>18,881,100,000,000.00</b>	<b>6,620,000,000</b>	<b>2,560,000,000</b>	
<b>Total For TN40</b>								<b>18,881,100,000,000.00</b>	<b>6,620,000,000</b>	<b>2,560,000,000</b>	
TNF16 On 10/06/2016 Spot Bond				100.00000	0.00000	100.46073		0.00	3,380,000,000	1,190,000,000	
<b>Total TNF16 SPOT</b>								<b>0.00</b>	<b>3,380,000,000</b>	<b>1,190,000,000</b>	
<b>Total For TNF16</b>								<b>0.00</b>	<b>3,380,000,000</b>	<b>1,190,000,000</b>	
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.80880		0.00	7,400,000,000	7,400,000,000	
<b>Total TNF18 SPOT</b>								<b>0.00</b>	<b>7,400,000,000</b>	<b>7,400,000,000</b>	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TNF18</b>										<b>0.00</b>	<b>7,400,000,000</b>	<b>7,400,000,000</b>
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.93374				0.00	0	0
<b>Total TORQ2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.95701				0.00	0	0
<b>Total TORQ3 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ3</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.95938				0.00	0	0
<b>Total TORQ4 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ4</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	101.07409				0.00	0	0
<b>Total TORQ5 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ5</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.31186				0.00	0	0
<b>Total TORQ6 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ6</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.95822				0.00	0	0
<b>Total TORQ7 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TORQ7</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 05/04/2015 Spot Bond				100.00000	0.00000	99.91501				0.00	0	0
<b>Total TPDA01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0 On 25/11/2020 Spot Bond			10.00000	108.04300	10.00000	107.90200				0.00	0	0
<b>Total TPDA01/JIBAR SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA01/JIBAR</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2017 Spot Bond				100.00000	0.00000	99.90698				0.00	0	0
<b>Total TPDA02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA02</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	99.90497				0.00	0	0
<b>Total TPDA03 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TPDA03</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TPDA0: On 10/04/2016 Spot Bond				100.00000	0.00000	99.85895				0.00	0	40,000,000
<b>Total TPDA04 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
<b>Total For TPDA04</b>										<b>0.00</b>	<b>0</b>	<b>40,000,000</b>
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	99.84917				0.00	0	0
<b>Total TPDA05 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TPDA05</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR30 On 31/12/2099 Spot Bond			10.00000	100.19383	10.00000	100.05534				0.00	0	0
<b>Total TR30 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR30</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR31 On 31/12/2099 Spot Bond			9.75000	100.18900	9.75000	100.05396				0.00	0	0
<b>Total TR31 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR31</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TR32 On 31/12/2099 Spot Bond			100.00000	10.18852	100.00000	10.05350				0.00	0	0
<b>Total TR32 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TR32</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.33183				0.00	0	0
<b>Total TRAA1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	100.35143				0.00	0	0
<b>Total TRAA2 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAA2</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.36227				0.00	0	0
<b>Total TRAB1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAB1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.36444				0.00	0	0
<b>Total TRAC1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAC1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.42474				0.00	0	0
<b>Total TRAD1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAD1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.55572				0.00	0	0
<b>Total TRAE1 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TRAE1</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSE01U On 31/07/2019 Spot Bond			100.00000	13.45041	100.00000	13.28285				0.00	0	0
<b>Total TSE01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSE01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP164 On 02/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total TSP164 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP164</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP166 On 16/04/2015 Spot Bond				100.00000	0.00000	99.74625				0.00	0	0
<b>Total TSP166 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TSP166</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP167 On 28/05/2015 Spot Bond				100.00000	0.00000	98.99611				0.00	0	0
<b>Total TSP167 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP167</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP168 On 11/06/2015 Spot Bond				100.00000	0.00000	98.73894				0.00	0	0
<b>Total TSP168 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP168</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP170 On 09/07/2015 Spot Bond				100.00000	0.00000	98.17534				0.00	0	0
<b>Total TSP170 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP170</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP171 On 23/07/2015 Spot Bond				100.00000	0.00000	97.95206				0.00	0	0
<b>Total TSP171 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP171</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP172 On 06/08/2015 Spot Bond				100.00000	0.00000	97.67442				0.00	0	0
<b>Total TSP172 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP172</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP173 On 20/08/2015 Spot Bond				100.00000	0.00000	97.38501				0.00	0	0
<b>Total TSP173 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP173</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP174 On 03/09/2015 Spot Bond				100.00000	0.00000	97.11435				0.00	0	0
<b>Total TSP174 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP174</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP175 On 17/09/2015 Spot Bond				100.00000	0.00000	100.61766				0.00	0	0
<b>Total TSP175 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP175</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP177 On 15/10/2015 Spot Bond				100.00000	0.00000	99.46590				0.00	0	0
<b>Total TSP177 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP177</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP178 On 29/10/2015 Spot Bond				100.00000	0.00000	96.05653				0.00	0	0
<b>Total TSP178 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP178</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP179 On 26/11/2015 Spot Bond				100.00000	0.00000	95.59135				0.00	0	0
<b>Total TSP179 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP179</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP180 On 10/12/2015 Spot Bond				100.00000	0.00000	95.24507				0.00	0	0
<b>Total TSP180 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TSP180</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP181 On 21/01/2016 Spot Bond				100.00000	0.00000	94.59141				0.00	0	0
<b>Total TSP181 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP181</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP182 On 30/04/2015 Spot Bond				100.00000	0.00000	99.53667				0.00	0	0
<b>Total TSP182 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP182</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP183 On 04/02/2016 Spot Bond				100.00000	0.00000	94.37942				0.00	0	0
<b>Total TSP183 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP183</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP184 On 18/02/2016 Spot Bond				100.00000	0.00000	94.00463				0.00	0	0
<b>Total TSP184 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP184</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP185 On 03/03/2016 Spot Bond				100.00000	0.00000	93.66669				0.00	0	0
<b>Total TSP185 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP185</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP186 On 17/03/2016 Spot Bond				100.00000	0.00000	93.26897				0.00	0	0
<b>Total TSP186 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP186</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP187 On 25/06/2015 Spot Bond			100.00000	82.20721	100.00000	100.00000				0.00	0	0
<b>Total TSP187 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TSP187</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TSP188 On 31/03/2016 Spot Bond			100.00000	50.57297	100.00000	100.00000			590,000,000,000,000.00	35,900,000,000	20,000,000,000	
<b>Total TSP188 SPOT</b>									<b>10,000,000,000,000.00</b>	<b>35,900,000,000</b>	<b>20,000,000,000</b>	
<b>Total For TSP188</b>									<b>10,000,000,000,000.00</b>	<b>35,900,000,000</b>	<b>20,000,000,000</b>	
TTO01U On 28/08/2019 Spot Bond			100.00000	14.49216	100.00000	14.31162				0.00	0	0
<b>Total TTO01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TTO01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC06 On 09/04/2015 Spot Bond			100.00000	99.45504	100.00000	98.11828				0.00	0	0
<b>Total TWC067 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC067</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC07 On 13/04/2015 Spot Bond				100.00000	0.00000	101.41918				0.00	0	0
<b>Total TWC079 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC079</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 15/04/2015 Spot Bond				100.00000	0.00000	101.39438				0.00	0	0
<b>Total TWC080 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TWC080</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 17/04/2015 Spot Bond				100.00000	0.00000	101.30500				0.00	0	0
<b>Total TWC081 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC081</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 20/04/2015 Spot Bond				100.00000	0.00000	101.26594				0.00	0	0
<b>Total TWC082 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC082</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 28/07/2015 Spot Bond				100.00000	0.00000	101.09918				0.00	0	0
<b>Total TWC083 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC083</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 25/05/2015 Spot Bond				100.00000	0.00000	100.92024				0.00	0	0
<b>Total TWC084 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC084</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 27/05/2015 Spot Bond				100.00000	0.00000	100.89041				0.00	0	0
<b>Total TWC085 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC085</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 02/06/2015 Spot Bond				100.00000	0.00000	100.62808				0.00	0	0
<b>Total TWC087 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC087</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 23/04/2015 Spot Bond				100.00000	0.00000	100.17534				0.00	0	0
<b>Total TWC088 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC088</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC08 On 22/06/2015 Spot Bond				100.00000	0.00000	100.17830				0.00	0	0
<b>Total TWC089 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC089</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWC09 On 21/09/2015 Spot Bond				100.00000	0.00000	100.18329				0.00	0	0
<b>Total TWC090 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWC090</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 15/04/2015 Spot Bond				100.00000	0.00000	101.56534				0.00	0	0
<b>Total TWCJ16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCJ1 On 02/06/2015 Spot Bond				100.00000	0.00000	100.69521				0.00	0	0
<b>Total TWCJ17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCJ17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 15/04/2015 Spot Bond				100.00000	0.00000	101.40507				0.00	0	0
<b>Total TWCM16 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For TWCM16</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TWCM On 02/06/2015 Spot Bond				100.00000	0.00000	100.63767				0.00	0	0
<b>Total TWCM17 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For TWCM17</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UG21 On 02/03/2021 Spot Bond			8.89000	109.20361	8.89000	109.07463				0.00	0	0
<b>Total UG21 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UG21</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 19/04/2016 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total UTR042 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR042</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
UTR04 On 06/04/2015 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
<b>Total UTR043 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For UTR043</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJA01L On 20/01/2023 Spot Bond			100.00000	7.85063	100.00000	7.77151				0.00	0	0
<b>Total VJA01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJA01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VJB01L On 20/01/2023 Spot Bond			100.00000	7.66943	100.00000	7.59214				0.00	0	0
<b>Total VJB01U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VJB01U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC06 On 29/07/2015 Spot Bond				100.00000	0.00000	101.29233				0.00	0	0
<b>Total VKC06 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC06</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC07L On 04/09/2015 Spot Bond			100.00000	70.87379	100.00000	70.19231				0.00	0	0
<b>Total VKC07U SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC07U</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC08 On 28/09/2015 Spot Bond				100.00000	0.00000	100.11890				0.00	0	0
<b>Total VKC08 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKC08</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKC09 On 25/03/2016 Spot Bond				100.00000	0.00000	100.11823				0.00	200,000,000	100,000,000
<b>Total VKC09 SPOT</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
<b>Total For VKC09</b>										<b>0.00</b>	<b>200,000,000</b>	<b>100,000,000</b>
VKE01 On 08/05/2015 Spot Bond				100.00000	0.00000	101.06336				0.00	0	0
<b>Total VKE01 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE01</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
VKE02 On 08/05/2016 Spot Bond				100.00000	0.00000	101.09716				0.00	0	0
<b>Total VKE02 SPOT</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total For VKE02</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	101.09864			0.00	0	0
<b>Total VKE03 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE03</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE04 On 28/03/2016 Spot Bond				100.00000	0.00000	100.01067			0.00	0	0
<b>Total VKE04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE04</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.01237			0.00	0	0
<b>Total VKE05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VKE05</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPA01U On 20/01/2023 Spot Bond			100.00000	7.37097	100.00000	7.29668			0.00	0	0
<b>Total VPA01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPA01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
VPB01U On 20/01/2023 Spot Bond			100.00000	7.18975	100.00000	7.11730			0.00	0	0
<b>Total VPB01U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For VPB01U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WRS1U On 25/11/2029 Spot Bond			100.00000	0.00021	100.00000	0.00021			0.00	0	0
<b>Total WRS1U SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WRS1U</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WS04 On 30/05/2016 Spot Bond			6.86500	110.51009	6.86500	110.40711			0.00	0	10,000,000,000
<b>Total WS04 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
<b>Total For WS04</b>									<b>0.00</b>	<b>0</b>	<b>10,000,000,000</b>
WS05 On 01/08/2018 Spot Bond			1.93500	234.98414	1.93500	234.99222			0.00	0	736,400,000
<b>Total WS05 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>736,400,000</b>
<b>Total For WS05</b>									<b>0.00</b>	<b>0</b>	<b>736,400,000</b>
WSP1 On 28/05/2015 Spot Bond			6.45000	103.56662	6.45000	103.47601			0.00	0	0
<b>Total WSP1 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP1</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP2 On 28/05/2017 Spot Bond			7.45000	106.23112	7.45000	106.12384			0.00	0	4,800,000,000
<b>Total WSP2 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>4,800,000,000</b>
<b>Total For WSP2</b>									<b>0.00</b>	<b>0</b>	<b>4,800,000,000</b>
WSP3 On 28/05/2019 Spot Bond			7.76000	107.53545	7.76000	107.42243			0.00	0	0
<b>Total WSP3 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total For WSP3</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
WSP4 On 28/05/2020 Spot Bond			8.00500	107.34111	8.00500	107.22480			0.00	0	0
<b>Total WSP4 SPOT</b>									<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total For WSP4</b>										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.09000	107.55068	8.09000	107.43293				0.00	0	2,700,000,000
<b>Total WSP5 SPOT</b>										0.00	0	2,700,000,000
<b>Total For WSP5</b>										0.00	0	2,700,000,000
Z014 On 30/06/2015 Spot Bond			6.08000	98.62008	6.08000	98.53914				0.00	0	0
<b>Total Z014 SPOT</b>										0.00	0	0
<b>Total For Z014</b>										0.00	0	0
Z020 On 19/10/2015 Spot Bond			6.01000	96.89333	6.01000	96.81455				0.00	0	0
<b>Total Z020 SPOT</b>										0.00	0	0
<b>Total For Z020</b>										0.00	0	0
Z071 On 01/07/2015 Spot Bond			6.08000	98.60388	6.08000	98.52297				0.00	0	0
<b>Total Z071 SPOT</b>										0.00	0	0
<b>Total For Z071</b>										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.15000	73.00772	7.15000	72.93807				0.00	0	0
<b>Total Z083 SPOT</b>										0.00	0	0
<b>Total For Z083</b>										0.00	0	0
ZA021 On 20/10/2015 Spot Bond			100.00000	68.92091	100.00000	68.26959				0.00	0	0
<b>Total ZA021 SPOT</b>										0.00	0	0
<b>Total For ZA021</b>										0.00	0	0
ZA029 On 20/09/2016 Spot Bond			100.00000	36.48070	100.00000	36.13595				0.00	0	0
<b>Total ZA029 SPOT</b>										0.00	0	0
<b>Total For ZA029</b>										0.00	0	0
<b>Total for SPOT</b>										1.56e+017	565,793,869,000	787,151,169,900
<b>Total for SPOT :</b>										1.56e+017	565,793,869,000	787,151,169,900
<b>Total Futures</b>										1.56e+017	565,793,870,503	787,151,572,551
<b>Total Options</b>										0.00	0	42,478
<b>Grand Total:</b>										1.56e+017	565,793,870,503	787,151,615,029